



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 23/09/2013	Any day expiry	9.83190	9.83190		9.87420	9.87420		13.10	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	551.90000	0.55190	594.20130	0.59420	551.900	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.00000	0.00000	0.00130	0.00000	0.000	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	541.90000	0.54190	584.20190	0.58420	541.900	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.00000	0.00000	0.00190	0.00000	0.000	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	531.90000	0.53190	574.20280	0.57420	531.900	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.00000	0.00000	0.00280	0.00000	0.000	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	521.90000	0.52190	564.20410	0.56420	521.900	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.00000	0.00000	0.00410	0.00000	0.000	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	0.00000	0.00000	42.63860	0.04264	0.000	13.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	48.10000	0.04810	48.43860	0.04844	48.100	13.10	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.84230	9.84230	9.87290	9.87290		14.18	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,642.30000	1.64230	1,672.90000	1.67290	1,642.300	14.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,592.30000	1.59230	1,622.90000	1.62290	1,592.300	14.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,542.30000	1.54230	1,572.90000	1.57290	1,542.300	14.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.76	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	602.30140	0.60230	632.92710	0.63293	602.301	17.63	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.00140	0.00000	0.02710	0.00003	0.001	17.63	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	592.30200	0.59230	622.93410	0.62293	592.302	17.71	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.00200	0.00000	0.03410	0.00003	0.002	17.71	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	582.30280	0.58230	612.94280	0.61294	582.303	17.78	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	0.00280	0.00000	0.04280	0.00004	0.003	17.78	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	332.99410	0.33299	364.80010	0.36480	332.994	17.08	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	0.69410	0.00069	1.90010	0.00190	0.694	17.08	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	293.59290	0.29359	325.90370	0.32590	293.593	16.74	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	1.29290	0.00129	3.00370	0.00300	1.293	16.74	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	245.02150	0.24502	278.11760	0.27812	245.022	16.31	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	2.72150	0.00272	5.21760	0.00522	2.721	16.31	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	152.88590	0.15289	187.47380	0.18747	152.886	15.46	7,500	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	10.58590	0.01059	14.57380	0.01457	10.586	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	0.12830	0.00013	1.00130	0.00100	0.128	22.71	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	597.82830	0.59783	568.10130	0.56810	597.828	22.71	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/10/2013				9.86850	9.86850		9.90040	9.90040		13.70	0.00	0	0.00
\$ / R	On	16/10/2013	9.80	Call	171.10390	0.17110	9.86850	198.30400	0.19830	0.19830	171.104	13.61	0.00	0	10,000.00
\$ / R	On	16/10/2013	9.80	Put	102.60390	0.10260	9.86850	97.90400	0.09790	0.09790	102.604	13.61	0.00	0	0.00
\$ / R	On	22/10/2013				9.87690	9.87690		9.90870	9.90870		13.95	0.00	0	0.00
\$ / R	On	22/10/2013	9.39	Call	499.84720	0.49985	9.87690	531.36690	0.53137	0.53137	499.847	12.86	0.00	0	0.00
\$ / R	On	22/10/2013	9.39	Put	12.94720	0.01295	9.87690	12.66690	0.01267	0.01267	12.947	12.86	0.00	0	0.00
\$ / R	On	22/10/2013	9.40	Call	490.48060	0.49048	9.87690	521.95290	0.52195	0.52195	490.481	12.80	0.00	0	0.00
\$ / R	On	22/10/2013	9.40	Put	13.58060	0.01358	9.87690	13.25290	0.01325	0.01325	13.581	12.80	0.00	0	0.00
\$ / R	On	22/10/2013	9.41	Call	481.48370	0.48148	9.87690	512.90790	0.51291	0.51291	481.484	12.83	0.00	0	0.00
\$ / R	On	22/10/2013	9.41	Put	14.58370	0.01458	9.87690	14.20790	0.01421	0.01421	14.584	12.83	0.00	0	0.00
\$ / R	On	22/10/2013	9.47	Call	428.79190	0.42879	9.87690	459.83720	0.45984	0.45984	428.792	12.96	0.00	0	0.00
\$ / R	On	22/10/2013	9.47	Put	21.89190	0.02189	9.87690	21.13720	0.02114	0.02114	21.892	12.96	0.00	0	3,000.00
\$ / R	On	22/10/2013	10.07	Call	90.22160	0.09022	9.87690	106.60610	0.10661	0.10661	90.222	15.12	0.00	0	6,000.00
\$ / R	On	22/10/2013	10.07	Put	283.32160	0.28332	9.87690	267.90610	0.26791	0.26791	283.322	15.12	0.00	0	0.00
\$ / R	On	25/10/2013				9.88110	9.88110		9.91290	9.91290		14.07	0.00	0	0.00
\$ / R	On	25/10/2013	9.49	Call	420.35540	0.42036	9.88110	450.96480	0.45096	0.45096	420.355	13.15	0.00	0	0.00
\$ / R	On	25/10/2013	9.49	Put	29.25540	0.02926	9.88110	28.06480	0.02806	0.02806	29.255	13.15	0.00	0	0.00
\$ / R	On	25/10/2013	9.50	Call	412.08540	0.41209	9.88110	442.59890	0.44260	0.44260	412.085	13.17	0.00	0	0.00
\$ / R	On	25/10/2013	9.50	Put	30.98540	0.03099	9.88110	29.69890	0.02970	0.02970	30.985	13.17	0.00	0	0.00
\$ / R	On	25/10/2013	9.51	Call	403.89030	0.40389	9.88110	434.30350	0.43430	0.43430	403.890	13.20	0.00	0	0.00
\$ / R	On	25/10/2013	9.51	Put	32.79030	0.03279	9.88110	31.40350	0.03140	0.03140	32.790	13.20	0.00	0	0.00
\$ / R	On	25/10/2013	9.55	Call	371.89040	0.37189	9.88110	401.85150	0.40185	0.40185	371.890	13.29	0.00	0	0.00
\$ / R	On	25/10/2013	9.55	Put	40.79040	0.04079	9.88110	38.95150	0.03895	0.03895	40.790	13.29	0.00	0	3,000.00
\$ / R	On	25/10/2013	10.10	Call	92.68970	0.09269	9.88110	108.36680	0.10837	0.10837	92.690	15.38	0.00	0	6,000.00
\$ / R	On	25/10/2013	10.10	Put	311.58970	0.31159	9.88110	295.46680	0.29547	0.29547	311.590	15.38	0.00	0	0.00
\$ / R	On	28/10/2013				9.88530	9.88530		9.91710	9.91710		13.95	0.00	0	0.00
\$ / R	On	28/10/2013	8.25	Call	1,635.41770	1.63542	9.88530	1,667.21920	1.66722	1.66722	1,635.418	18.57	0.00	0	0.00
\$ / R	On	28/10/2013	8.25	Put	0.11770	0.00012	9.88530	0.11920	0.00012	0.00012	0.118	18.57	0.00	0	0.00
\$ / R	On	28/10/2013	8.30	Call	1,585.44540	1.58545	9.88530	1,617.24840	1.61725	1.61725	1,585.445	18.30	0.00	0	0.00
\$ / R	On	28/10/2013	8.30	Put	0.14540	0.00015	9.88530	0.14840	0.00015	0.00015	0.145	18.30	0.00	0	7,500.00
\$ / R	On	28/10/2013	9.43	Call	477.82180	0.47782	9.88530	508.74600	0.50875	0.50875	477.822	12.90	0.00	0	0.00
\$ / R	On	28/10/2013	9.43	Put	22.52180	0.02252	9.88530	21.64600	0.02165	0.02165	22.522	12.90	0.00	0	0.00
\$ / R	On	28/10/2013	9.44	Call	469.21610	0.46922	9.88530	500.06660	0.50007	0.50007	469.216	12.92	0.00	0	0.00
\$ / R	On	28/10/2013	9.44	Put	23.91610	0.02392	9.88530	22.96660	0.02297	0.02297	23.916	12.92	0.00	0	0.00
\$ / R	On	28/10/2013	9.45	Call	460.67480	0.46067	9.88530	491.44760	0.49145	0.49145	460.675	12.95	0.00	0	0.00
\$ / R	On	28/10/2013	9.45	Put	25.37480	0.02537	9.88530	24.34760	0.02435	0.02435	25.375	12.95	0.00	0	0.00
\$ / R	On	28/10/2013	9.60	Call	341.37440	0.34137	9.88530	370.43180	0.37043	0.37043	341.374	13.28	0.00	0	0.00
\$ / R	On	28/10/2013	9.60	Put	56.07440	0.05607	9.88530	53.33180	0.05333	0.05333	56.074	13.28	0.00	0	0.00
\$ / R	On	28/10/2013	9.70	Call	272.45850	0.27246	9.88530	299.75490	0.29975	0.29975	272.458	13.51	72,757,500.00	7,500	0.00
\$ / R	On	28/10/2013	9.70	Put	87.15850	0.08716	9.88530	82.65490	0.08265	0.08265	87.159	13.51	0.00	0	0.00
\$ / R	On	28/10/2013	9.80	Call	213.02950	0.21303	9.88530	0.00000	0.00000	0.00000	213.030	13.73	73,507,500.00	7,500	7,500.00
\$ / R	On	28/10/2013	9.80	Put	127.72950	0.12773	9.88530	0.00000	0.00000	0.00000	127.730	13.73	0.00	0	0.00
\$ / R	On	29/10/2013				9.88680	9.88680		9.91850	9.91850		14.00	0.00	0	0.00
\$ / R	On	29/10/2013	9.55	Call	382.32260	0.38232	9.88680	411.92210	0.41192	0.41192	382.323	13.21	0.00	0	0.00
\$ / R	On	29/10/2013	9.55	Put	45.52260	0.04552	9.88680	43.42210	0.04342	0.04342	45.523	13.21	0.00	0	500.00
\$ / R	On	29/10/2013	10.60	Call	33.50200	0.03350	9.88680	38.90540	0.03891	0.03891	33.502	18.51	0.00	0	500.00
\$ / R	On	29/10/2013	10.60	Put	746.70200	0.74670	9.88680	720.40540	0.72041	0.72041	746.702	18.51	0.00	0	0.00
\$ / R	On	27/11/2013				9.92790	9.92790		9.95960	9.95960		14.33	0.00	0	0.00
\$ / R	On	27/11/2013	8.30	Call	1,629.08470	1.62908	9.92790	1,660.73190	1.66073	1.66073	1,629.085	16.79	0.00	0	0.00
\$ / R	On	27/11/2013	8.30	Put	1.18470	0.00118	9.92790	1.13190	0.00113	0.00113	1.185	16.79	0.00	0	7,500.00
\$ / R	On	27/11/2013	9.43	Call	548.56660	0.54857	9.92790	578.33050	0.57833	0.57833	548.567	13.09	0.00	0	0.00
\$ / R	On	27/11/2013	9.43	Put	50.66660	0.05067	9.92790	48.73050	0.04873	0.04873	50.667	13.09	0.00	0	0.00
\$ / R	On	27/11/2013	9.44	Call	540.23830	0.54024	9.92790	569.97590	0.56998	0.56998	540.238	13.08	0.00	0	0.00
\$ / R	On	27/11/2013	9.44	Put	52.33830	0.05234	9.92790	50.37590	0.05038	0.05038	52.338	13.08	0.00	0	0.00
\$ / R	On	27/11/2013	9.45	Call	531.97710	0.53198	9.92790	561.68540	0.56169	0.56169	531.977	13.06	0.00	0	0.00
\$ / R	On	27/11/2013	9.45	Put	54.07710	0.05408	9.92790	52.08540	0.05209	0.05209	54.077	13.06	0.00	0	0.00
\$ / R	On	27/11/2013	9.55	Call	457.28080	0.45728	9.92790	485.84730	0.48585	0.48585	457.281	13.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	79.38080		0.07938		76.24730	0.07625	79.381	13.31	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	358.19830		0.35820		384.52830	0.38453	358.198	13.69	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	130.29830		0.13030		124.92830	0.12493	130.298	13.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	64.69210		0.06469		70.24980	0.07025	64.692	18.49	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	886.79210		0.88679		860.64980	0.86065	886.792	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.95120		9.95120		9.98310	9.98310		14.41	209,492,662.40	21,052	535,622.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,551.43790		2.55144		2,583.32590	2.58333	2,551.438	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.23790		0.00024		0.22590	0.00023	0.238	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,952.12550		1.95213		1,984.02930	1.98403	1,952.125	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.92550		0.00093		0.92930	0.00093	0.925	17.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,209.08640		1.20909		1,240.53110	1.24053	1,209.086	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	7.88640		0.00789		7.43110	0.00743	7.886	14.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,063.21240		1.06321		1,094.31560	1.09432	1,063.212	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	12.01240		0.01201		11.21560	0.01122	12.012	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,036.28580		1.03629		1,067.30520	1.06731	1,036.286	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	12.98580		0.01299		12.10520	0.01211	12.986	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	988.55890		0.98856		1,019.07780	1.01908	988.559	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	15.25890		0.01526		13.87780	0.01388	15.259	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	967.69880		0.96770		997.84050	0.99784	967.699	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	16.49880		0.01650		14.74050	0.01474	16.499	13.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	941.48870		0.94149		971.59060	0.97159	941.489	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	18.18870		0.01819		16.39060	0.01639	18.189	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	783.50920		0.78351		813.50500	0.81350	783.509	13.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	32.30920		0.03231		30.40500	0.03041	32.309	13.56	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	610.65290		0.61065		640.88690	0.64089	610.653	13.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	59.45290		0.05945		57.78690	0.05779	59.453	13.27	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	532.70160		0.53270		560.48450	0.56048	532.702	13.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	81.50160		0.08150		77.38450	0.07738	81.502	13.32	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	497.12460		0.49712		524.44810	0.52445	497.125	13.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	95.92460		0.09592		91.34810	0.09135	95.925	13.44	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	469.79210		0.46979		496.73070	0.49673	469.792	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	108.59210		0.10859		103.63070	0.10363	108.592	13.54	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	463.11720		0.46312		489.95720	0.48996	463.117	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	111.91720		0.11192		106.85720	0.10686	111.917	13.56	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	405.94860		0.40595		431.86010	0.43186	405.949	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	144.74860		0.14475		138.76010	0.13876	144.749	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	399.91970		0.39992		425.72350	0.42572	399.920	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	148.71970		0.14872		142.62350	0.14262	148.720	13.81	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	376.45660		0.37646		401.82100	0.40182	376.457	13.90	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	165.25660		0.16526		158.72100	0.15872	165.257	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	370.75190		0.37075		396.00440	0.39600	370.752	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	169.55190		0.16955		162.90440	0.16290	169.552	13.93	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	343.20110		0.34320		367.87980	0.36788	343.201	14.05	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	192.00110		0.19200		184.77980	0.18478	192.001	14.05	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	317.24570		0.31725		341.33300	0.34133	317.246	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	216.04570		0.21605		208.23300	0.20823	216.046	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	266.02450		0.26602		288.34120	0.28834	266.025	14.46	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	274.82450		0.27482		265.24120	0.26524	274.825	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	250.68490		0.25068		270.85380	0.27085	250.685	14.64	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	299.48490		0.29948		287.75380	0.28775	299.485	14.64	0.00	0	701.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	216.20630		0.21621		234.10960	0.23411	216.206	15.10	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	365.00630		0.36501		351.00960	0.35101	365.006	15.10	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	203.84950		0.20385		220.87450	0.22087	203.850	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	392.64950		0.39265		377.77450	0.37777	392.649	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	200.87970		0.20088		217.69000	0.21769	200.880	15.33	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	399.67970		0.39968		384.59000	0.38459	399.680	15.33	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	186.72080		0.18672		202.46690	0.20247	186.721	15.56	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	435.52080	0.43552	419.36690	0.41937	435.521	15.56	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	184.02290	0.18402	199.55910	0.19956	184.023	15.61	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	442.82290	0.44282	426.45910	0.42646	442.823	15.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	173.64780	0.17365	188.36850	0.18837	173.648	15.79	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	472.44780	0.47245	455.26850	0.45527	472.448	15.79	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	168.70550	0.16871	183.02550	0.18303	168.705	15.88	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	487.50550	0.48751	469.92550	0.46993	487.506	15.88	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	161.58340	0.16158	175.31730	0.17532	161.583	16.02	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	510.38340	0.51038	492.21730	0.49222	510.383	16.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	148.33350	0.14833	160.94200	0.16094	148.334	16.30	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	557.13350	0.55713	537.84200	0.53784	557.133	16.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	140.18980	0.14019	152.08190	0.15208	140.190	16.48	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	588.98980	0.58899	568.98190	0.56898	588.990	16.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	125.56120	0.12556	135.95090	0.13595	125.561	16.86	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	654.36120	0.65436	632.85090	0.63285	654.361	16.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	120.64890	0.12065	130.45620	0.13046	120.649	17.01	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	679.44890	0.67945	657.35620	0.65736	679.449	17.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	114.45970	0.11446	123.64370	0.12364	114.460	17.21	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	713.25970	0.71326	690.54370	0.69054	713.260	17.21	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	112.97430	0.11297	122.00640	0.12201	112.974	17.26	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	721.77430	0.72177	698.90640	0.69891	721.774	17.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	107.26900	0.10727	115.71380	0.11571	107.269	17.45	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	756.06900	0.75607	732.61380	0.73261	756.069	17.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	94.51470	0.09451	101.61930	0.10162	94.515	17.95	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	843.31470	0.84331	818.51930	0.81852	843.315	17.95	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	83.64270	0.08364	89.57530	0.08958	83.643	18.44	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	932.44270	0.93244	906.47530	0.90648	932.443	18.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	79.75160	0.07975	85.25950	0.08526	79.752	18.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	968.55160	0.96855	942.15950	0.94216	968.552	18.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	72.66230	0.07266	77.38870	0.07739	72.662	19.04	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	1,041.46230	1.04146	1,014.28870	1.01429	1,041.462	19.04	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	66.19910	0.06620	70.42540	0.07043	66.199	19.42	0.00	0	16,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	1,114.99910	1.11500	1,087.32540	1.08733	1,114.999	19.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	52.82100	0.05282	55.66800	0.05567	52.821	20.33	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	1,301.62100	1.30162	1,272.56800	1.27257	1,301.621	20.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	45.07620	0.04508	47.12770	0.04713	45.076	21.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,443.87620	1.44388	1,414.02770	1.41403	1,443.876	21.02	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	38.81950	0.03882	40.23700	0.04024	38.819	21.71	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,587.61950	1.58762	1,557.13700	1.55714	1,587.620	21.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	32.25010	0.03225	33.01880	0.03302	32.250	22.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,781.05010	1.78105	1,749.91880	1.74992	1,781.050	22.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	25.84210	0.02584	25.22210	0.02522	25.842	24.14	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	2,074.64210	2.07464	2,042.12210	2.04212	2,074.642	24.14	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	24.43410	0.02443	22.96180	0.02296	24.434	26.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,423.23410	2.42323	2,389.86180	2.38986	2,423.234	26.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	24.10020	0.02410	22.31260	0.02231	24.100	27.80	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	2,572.90020	2.57290	2,539.21260	2.53921	2,572.900	27.80	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry			9.96580	9.96580	9.99770	9.99770		14.36	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.55	Call	519.51470	0.51951	546.61700	0.54662	519.515	13.41	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.55	Put	103.71470	0.10371	98.91700	0.09892	103.715	13.41	0.00	0	500.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Call	492.43370	0.49243	519.17540	0.51918	492.434	13.50	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Put	116.63370	0.11663	111.47540	0.11148	116.634	13.50	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Call	485.81460	0.48581	512.46480	0.51246	485.815	13.53	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Put	120.01460	0.12001	114.76480	0.11476	120.015	13.53	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Call	479.25830	0.47926	505.81460	0.50581	479.258	13.55	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Put	123.45830	0.12346	118.11460	0.11811	123.458	13.55	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	10.84	Call	93.51240	0.09351	99.52300	0.09952	93.512	18.42	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	967.71240		0.96771		941.82300	0.94182	967.712	18.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.01930		10.01930		10.05120	10.05120		14.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,726.29560		1.72630		0.00000	0.00000	1,726.296	15.86	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	6.99560		0.00700		0.00000	0.00000	6.996	15.86	49,806,000.00	6,000	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	313.13360		0.31313		334.24580	0.33425	313.134	15.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	413.83360		0.41383		403.04580	0.40305	413.834	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	205.03750		0.20504		219.62420	0.21962	205.038	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	695.73750		0.69574		678.42420	0.67842	695.738	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	202.92880		0.20293		217.33340	0.21733	202.929	16.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	703.62880		0.70363		686.13340	0.68613	703.629	16.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	200.84640		0.20085		215.07010	0.21507	200.846	16.81	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	711.54640		0.71155		693.87010	0.69387	711.546	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.06240		10.06240		10.09430	10.09430		15.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,774.22570		1.77423		0.00000	0.00000	1,774.226	15.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	11.82570		0.01183		0.00000	0.00000	11.826	15.89	49,806,000.00	6,000	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	422.70640		0.42271		448.50970	0.44851	422.706	14.94	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	360.30640		0.36031		354.20970	0.35421	360.306	14.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	244.36460		0.24436		261.11900	0.26112	244.365	16.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	751.96460		0.75196		736.81900	0.73682	751.965	16.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	242.16400		0.24216		258.76060	0.25876	242.164	16.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	759.76400		0.75976		744.46060	0.74446	759.764	16.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	239.98540		0.23999		256.42490	0.25642	239.985	16.95	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	767.58540		0.76759		752.12490	0.75212	767.585	16.95	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.06390		10.06390		10.09580	10.09580		15.08	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	233.13960		0.23314		249.17270	0.24917	233.140	17.08	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	799.23960		0.79924		783.37270	0.78337	799.240	17.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.06540		10.06540		10.09730	10.09730		15.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,033.46090		1.03346		1,066.95630	1.06696	1,033.461	13.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	58.06090		0.05806		59.65630	0.05966	58.061	13.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,024.85620		1.02486		1,058.04080	1.05804	1,024.856	13.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	59.45620		0.05946		60.74080	0.06074	59.456	13.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,016.27650		1.01628		1,049.47540	1.04948	1,016.276	13.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	60.87650		0.06088		62.17540	0.06218	60.876	13.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.09070		10.09070		10.12260	10.12260		15.25	655,895.50	65	68,010.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,395.35400		2.39535		2,427.90160	2.42790	2,395.354	17.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	4.65400		0.00465		5.30160	0.00530	4.654	17.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,903.21170		1.90321		1,936.66890	1.93667	1,903.212	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	12.51170		0.01251		14.06890	0.01407	12.512	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,422.88110		1.42288		1,457.35010	1.45735	1,422.881	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	32.18110		0.03218		34.75010	0.03475	32.181	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	932.18130		0.93218		966.94880	0.96695	932.181	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	91.48130		0.09148		94.34880	0.09435	91.481	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	677.97920		0.67798		710.58250	0.71058	677.979	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	177.27920		0.17728		177.98250	0.17798	177.279	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	671.14220		0.67114		703.64770	0.70365	671.142	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	180.44220		0.18044		181.04770	0.18105	180.442	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	665.01950		0.66502		697.41390	0.69741	665.019	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	184.31950		0.18432		184.81390	0.18481	184.320	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	612.05880		0.61206		643.37040	0.64337	612.059	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	221.35880		0.22136		220.77040	0.22077	221.359	14.12	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	584.27190		0.58427		614.91910	0.61492	584.272	14.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	243.57190		0.24357		242.31910	0.24232	243.572	14.26	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	557.63100		0.55763		587.57440	0.58757	557.631	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	266.93100		0.26693		264.97440	0.26497	266.931	14.40	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	507.69680		0.50770		536.13320	0.53613	507.697	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	316.99680		0.31700		313.53320	0.31353	316.997	14.68	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	367.16200		0.36716		390.05150	0.39005	367.162	15.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	526.46200	0.52646	517.45150	0.51745	526.462	15.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	351.11650	0.35112	373.25380	0.37325	351.117	15.92	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	560.41650	0.56042	550.65380	0.55065	560.417	15.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	335.87590	0.33588	357.26690	0.35727	335.876	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	595.17590	0.59518	584.66690	0.58467	595.176	16.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	321.40080	0.32140	342.05350	0.34205	321.401	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	630.70080	0.63070	619.45350	0.61945	630.701	16.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	307.65540	0.30766	327.57960	0.32758	307.655	16.42	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	666.95540	0.66696	654.97960	0.65498	666.955	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	294.60500	0.29460	313.81230	0.31381	294.605	16.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	703.90500	0.70391	691.21230	0.69121	703.905	16.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	270.45540	0.27046	288.26890	0.28827	270.455	16.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	779.75540	0.77976	765.66890	0.76567	779.755	16.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	268.19000	0.26819	285.88480	0.28588	268.190	16.95	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	787.49000	0.78749	773.28480	0.77328	787.490	16.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	259.35900	0.25936	276.59200	0.27659	259.359	17.08	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	818.65900	0.81866	803.99200	0.80399	818.659	17.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	220.34870	0.22035	235.39390	0.23539	220.349	17.76	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	979.64870	0.97965	962.79390	0.96279	979.649	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	195.97450	0.19597	209.53830	0.20954	195.975	18.27	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,105.27450	1.10527	1,086.93830	1.08694	1,105.274	18.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	181.69600	0.18170	194.34650	0.19435	181.696	18.60	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,190.99600	1.19100	1,171.74650	1.17175	1,190.996	18.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	174.88880	0.17489	187.11270	0.18711	174.889	18.76	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,234.18880	1.23419	1,214.51270	1.21451	1,234.189	18.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	162.26170	0.16226	173.67180	0.17367	162.262	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,321.56170	1.32156	1,301.07180	1.30107	1,321.562	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	135.68850	0.13569	145.29400	0.14529	135.689	19.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,544.98850	1.54499	1,522.69400	1.52269	1,544.989	19.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	114.86550	0.11487	122.96550	0.12297	114.865	20.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,774.16550	1.77417	1,750.36550	1.75037	1,774.165	20.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	98.43150	0.09843	105.28390	0.10528	98.431	21.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,007.73150	2.00773	1,982.68390	1.98268	2,007.731	21.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	90.82040	0.09082	97.00710	0.09701	90.820	22.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,250.12040	2.25012	2,224.40710	2.22441	2,250.120	22.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	88.40970	0.08841	94.28910	0.09429	88.410	24.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,497.70970	2.49771	2,471.68910	2.47169	2,497.710	24.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	87.45490	0.08745	93.18550	0.09319	87.455	24.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,646.75490	2.64675	2,620.58550	2.62059	2,646.755	24.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	87.20830	0.08721	92.89500	0.09290	87.208	25.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,696.50830	2.69651	2,670.29500	2.67029	2,696.508	25.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	86.66220	0.08666	92.22840	0.09223	86.662	26.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,845.96220	2.84596	2,819.62840	2.81963	2,845.962	26.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	86.37910	0.08638	91.84640	0.09185	86.379	27.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,995.67910	2.99568	2,969.24640	2.96925	2,995.679	27.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	33.88260	0.03388	36.50620	0.03651	33.883	27.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,193.18260	4.19318	4,163.90620	4.16391	4,193.183	27.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	27.17440	0.02717	29.37590	0.02938	27.174	27.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,436.47440	4.43647	4,406.77590	4.40678	4,436.474	27.87	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.09370	10.09370	10.12550	10.12550		15.25	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,069.36840	1.06937	1,105.38940	1.10539	1,069.368	13.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	65.66840	0.06567	69.88940	0.06989	65.668	13.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,060.50430	1.06050	1,096.55140	1.09655	1,060.504	13.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	66.80430	0.06680	71.05140	0.07105	66.804	13.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,052.03450	1.05203	1,087.73240	1.08773	1,052.034	13.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	68.33450	0.06833	72.23240	0.07223	68.334	13.86	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.10410	10.10410	8.30100	8.30100		15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,821.06710		1.82107		0.00000	0.00000	1,821.067	15.89	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	16.96710		0.01697		0.00000	0.00000	16.967	15.89	49,806,000.00	6,000	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	439.09410		0.43909		0.00000	0.00000	439.094	15.28	60,606,000.00	6,000	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	434.99410		0.43499		0.00000	0.00000	434.994	15.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.19700		10.19700		10.22760	10.22760		15.82	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	635.84330		0.63584		660.06620	0.66007	635.843	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	378.84330		0.37884		372.46620	0.37247	378.843	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	631.16830		0.63117		655.27570	0.65528	631.168	15.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	384.16830		0.38417		377.67570	0.37768	384.168	15.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	626.52910		0.62653		650.52390	0.65052	626.529	15.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	389.52910		0.38953		382.92390	0.38292	389.529	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.22440		10.22440		10.25460	10.25460		15.89	0.00	0	19,963.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,816.18810		1.81619		1,847.82850	1.84783	1,816.188	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	41.78810		0.04179		43.22850	0.04323	41.788	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,640.23260		1.64023		1,672.20670	1.67221	1,640.233	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	55.83260		0.05583		57.60670	0.05761	55.833	15.29	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,540.13260		1.54013		1,572.30820	1.57231	1,540.133	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	65.73260		0.06573		67.70820	0.06771	65.733	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,513.08550		1.51309		1,545.31760	1.54532	1,513.085	15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	68.68550		0.06869		70.71760	0.07072	68.686	15.04	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,318.51090		1.31851		1,351.13670	1.35114	1,318.511	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	94.11090		0.09411		96.53670	0.09654	94.111	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,148.31230		1.14831		1,181.24100	1.18124	1,148.312	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	123.91230		0.12391		126.64100	0.12664	123.912	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	867.49380		0.86749		896.68480	0.89668	867.494	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	233.09380		0.23309		232.08480	0.23208	233.094	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	860.91600		0.86092		890.06990	0.89007	860.916	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	236.51600		0.23652		235.46990	0.23547	236.516	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	854.37050		0.85437		883.48660	0.88349	854.371	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	239.97050		0.23997		238.88660	0.23889	239.970	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	769.38350		0.76938		794.66310	0.79466	769.384	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	294.98350		0.29498		290.06310	0.29006	294.983	14.69	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	742.78800		0.74279		767.54530	0.76755	742.788	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	318.38800		0.31839		312.94530	0.31295	318.388	14.83	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	659.14140		0.65914		682.04040	0.68204	659.141	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	404.74140		0.40474		397.44040	0.39744	404.741	15.28	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	640.93000		0.64093		663.37680	0.66338	640.930	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	426.53000		0.42653		418.77680	0.41878	426.530	15.39	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	589.46130		0.58946		610.54800	0.61055	589.461	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	495.06130		0.49506		485.94800	0.48595	495.061	15.71	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	377.33570		0.37734		391.00810	0.39101	377.336	17.53	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	952.93570		0.95294		936.40810	0.93641	952.936	17.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	236.53200		0.23653		244.78270	0.24478	236.532	19.70	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,612.13200		1.61213		1,590.18270	1.59018	1,612.132	19.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	202.28100		0.20228		208.96780	0.20897	202.281	20.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,877.88100		1.87788		1,854.36780	1.85437	1,877.881	20.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	192.50490		0.19250		198.72930	0.19873	192.505	20.76	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,968.10490		1.96810		1,944.12930	1.94413	1,968.105	20.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	175.01890		0.17502		180.40580	0.18041	175.019	21.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,150.61890		2.15062		2,125.80580	2.12581	2,150.619	21.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	171.82410		0.17182		177.05410	0.17705	171.824	21.40	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,187.42410		2.18742		2,162.45410	2.16245	2,187.424	21.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	165.74000		0.16574		167.59720	0.16760	165.740	22.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,441.34000		2.44134		2,412.99720	2.41300	2,441.340	22.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	160.56050		0.16056		161.51170	0.16151	160.560	24.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,836.16050		2.83616		2,806.91170	2.80691	2,836.160	24.64	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.23200		10.23200		10.26220	10.26220		16.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,522.46410		1.52246		1,554.27350	1.55427	1,522.464	15.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	70.46410		0.07046		72.07350	0.07207	70.464	15.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	598.65450		0.59865		620.17990	0.62018	598.654	15.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	496.65450		0.49665		487.97990	0.48798	496.654	15.70	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	177.20730		0.17721		182.49230	0.18249	177.207	21.36	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,185.20730		2.18521		2,160.29230	2.16029	2,185.207	21.36	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.33570		10.33570		10.36530	10.36530		16.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	782.79530		0.78280		805.44110	0.80544	782.795	15.35	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	437.09530		0.43710		430.14110	0.43014	437.095	15.35	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	778.17670		0.77818		800.70380	0.80070	778.177	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	442.47670		0.44248		435.40380	0.43540	442.477	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	773.58910		0.77359		795.99720	0.79600	773.589	15.41	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	447.88910		0.44789		440.69720	0.44070	447.889	15.41	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	642.23220		0.64223		660.72850	0.66073	642.232	16.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	636.53220		0.63653		625.42850	0.62543	636.532	16.26	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	263.45020		0.26345		271.34370	0.27134	263.450	20.42	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,997.75020		1.99775		1,976.04370	1.97604	1,997.750	20.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.37420		10.37420		10.40370	10.40370		16.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,500.67750		2.50068		2,534.90950	2.53491	2,500.678	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	26.47750		0.02648		31.20950	0.03121	26.478	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,025.30370		2.02530		2,060.49900	2.06050	2,025.304	15.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	51.10370		0.05110		56.79900	0.05680	51.104	15.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,579.24260		1.57924		1,614.77800	1.61478	1,579.243	14.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	105.04260		0.10504		111.07800	0.11108	105.043	14.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	870.21250		0.87021		892.82030	0.89282	870.213	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	396.01250		0.39601		389.12030	0.38912	396.013	15.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	700.00020		0.70000		718.05530	0.71806	700.000	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	615.80020		0.61580		604.35530	0.60436	615.800	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	696.19510		0.69620		714.12860	0.71413	696.195	16.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	621.99510		0.62200		610.42860	0.61043	621.995	16.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	692.41180		0.69241		710.23190	0.71023	692.412	16.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	628.21180		0.62821		616.53190	0.61653	628.212	16.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	490.42230		0.49042		503.59370	0.50359	490.422	17.69	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,066.22230		1.06622		1,049.89370	1.04989	1,066.222	17.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	287.00480		0.28700		295.38360	0.29538	287.005	20.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,012.80480		2.01280		1,991.68360	1.99168	2,012.805	20.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	247.55750		0.24756		248.90600	0.24891	247.558	21.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,473.35750		2.47336		2,445.20600	2.44521	2,473.358	21.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	235.29010		0.23529		236.55400	0.23655	235.290	24.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,011.09010		3.01109		2,982.85400	2.98285	3,011.090	24.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.52430		10.52430		10.55270	10.55270		16.82	0.00	0	6,415.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,565.87680		2.56588		2,599.96200	2.59996	2,565.877	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	41.57680		0.04158		47.26200	0.04726	41.577	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,145.16280		2.14516		2,178.96570	2.17897	2,145.163	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	70.86280		0.07086		76.26570	0.07627	70.863	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,100.45370		2.10045		2,134.33860	2.13434	2,100.454	15.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	76.15370		0.07615		81.63860	0.08164	76.154	15.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,056.05130		2.05605		2,090.00490	2.09000	2,056.051	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	81.75130		0.08175		87.30490	0.08730	81.751	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,225.44310		1.22544		1,252.97260	1.25297	1,225.443	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	301.14310		0.30114		300.27260	0.30027	301.143	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	997.20700		0.99721		1,019.57180	1.01957	997.207	15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	472.90700		0.47291		466.87180	0.46687	472.907	15.60	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	627.13120		0.62713		641.15060	0.64115	627.131	17.83	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,102.83120		1.10283		1,088.45060	1.08845	1,102.831	17.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.95120		9.95120		9.98310	9.98310		14.41	0.00	0	684.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	54,000.09180	0.54000	56,832.04060	0.56832	54,000.092	13.30	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	7,880.09180	0.07880	7,522.04060	0.07522	7,880.092	13.30	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	53,270.15930	0.53270	56,048.44720	0.56048	53,270.159	13.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	8,150.15930	0.08150	7,738.44720	0.07738	8,150.159	13.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	52,546.19650	0.52546	55,315.49120	0.55315	52,546.197	13.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	8,426.19650	0.08426	8,005.49120	0.08005	8,426.197	13.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	17,364.77630	0.17365	18,836.85050	0.18837	17,364.776	15.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	47,244.77630	0.47245	45,526.85050	0.45527	47,244.776	15.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	15,045.40550	0.15045	16,324.57640	0.16325	15,045.406	16.25	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	54,925.40550	0.54925	53,014.57640	0.53015	54,925.405	16.25	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	7,881.63560	0.07882	8,422.24170	0.08422	7,881.636	18.69	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	97,761.63560	0.97762	95,112.24170	0.95112	97,761.636	18.69	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.09070	10.09070	10.12260	10.12260		15.57	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	29,714.12960	0.29714	31,641.84070	0.31642	29,714.130	16.55	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	69,644.12960	0.69644	68,381.84070	0.68382	69,644.130	16.55	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	70,389.69840	0.70390	69,114.13620	0.69114	70,389.698	16.58	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	29,459.69840	0.29460	31,374.13620	0.31374	29,459.698	16.58	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	29,208.17360	0.29208	31,109.39280	0.31109	29,208.174	16.61	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	71,138.17360	0.71138	69,849.39280	0.69849	71,138.174	16.61	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.22440	10.22440	10.25460	10.25460		0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	46,560.00000	0.46560	43,540.00000	0.43540	46,560.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	47,560.00000	0.47560	44,540.00000	0.44540	47,560.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	48,560.00000	0.48560	45,540.00000	0.45540	48,560.000	0.00	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.94430	15.94430	15.95440	15.95440		14.01	1,594,430.00	100	26,950.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,125.49520	1.12550	1,140.01500	1.14001	1,125.495	13.54	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	71.19520	0.07120	75.61500	0.07561	71.195	13.54	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,116.80380	1.11680	1,131.37810	1.13138	1,116.804	13.53	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	72.50380	0.07250	76.97810	0.07698	72.504	13.53	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,108.13280	1.10813	1,122.76010	1.12276	1,108.133	13.52	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	73.83280	0.07383	78.36010	0.07836	73.833	13.52	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.15710	16.15710	16.16650	16.16650		14.65	0.00	0	4,586.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,330.03520	3.33004	3,340.60440	3.34060	3,330.035	17.95	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	22.93520	0.02294	24.10440	0.02410	22.935	17.95	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,183.02640	3.18303	3,193.71310	3.19371	3,183.026	17.57	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	25.92640	0.02593	27.21310	0.02721	25.926	17.57	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,982.28740	1.98229	1,994.56340	1.99456	1,982.287	14.41	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	75.18740	0.07519	78.06340	0.07806	75.187	14.41	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,944.96110	1.94496	1,957.30350	1.95730	1,944.961	14.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	77.86110	0.07786	80.80350	0.08080	77.861	14.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,935.64500	1.93565	1,948.00570	1.94801	1,935.645	14.29	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	78.54500	0.07854	81.50570	0.08151	78.545	14.29	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,926.33540	1.92634	1,938.71230	1.93871	1,926.335	14.26	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	79.23540	0.07924	82.21230	0.08221	79.235	14.26	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,750.73860	1.75074	1,763.45080	1.76345	1,750.739	13.78	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	93.63860	0.09364	96.95080	0.09695	93.639	13.78	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.36120	16.36120	16.36740	16.36740		15.06	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	977.85580	0.97786	990.20870	0.99021	977.856	14.72	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	656.65580	0.65666	662.80870	0.66281	656.656	14.72	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	973.07800	0.97308	985.42090	0.98542	973.078	14.73	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	661.87800	0.66188	668.02090	0.66802	661.878	14.73	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	667.12130	0.66712	673.25390	0.67325	667.121	14.74	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	968.32130	0.96832	980.65390	0.98065	968.321	14.74	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.58930	16.58930	16.59460	16.59460		15.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest			
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call		911.17940	0.91118		923.00640	0.92301	911.179	15.66	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put		1,161.87940	1.16188		1,168.40640	1.16841	1,161.879	15.66	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call		907.67040	0.90767		919.47250	0.91947	907.670	15.67	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put		1,168.37040	1.16837		1,174.87250	1.17487	1,168.370	15.67	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call		904.16970	0.90417		915.96000	0.91596	904.170	15.68	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put		1,174.86970	1.17487		1,181.36000	1.18136	1,174.870	15.68	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10084	0.10084		0.10023	0.10023		15.29	2,520.93	25	14,300.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call		1,096.20740	0.01096		1,037.94580	0.01038	1,096.207	14.40	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put		12.50740	0.00013		14.54580	0.00015	12.507	14.40	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call		332.31680	0.00332		303.55460	0.00304	332.317	15.29	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put		248.61680	0.00249		280.15460	0.00280	248.617	15.29	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call		82.61500	0.00083		74.21500	0.00074	82.615	18.98	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put		998.91500	0.00999		1,050.81500	0.01051	998.915	18.98	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10233	0.10233		0.10171	0.10171		16.55	0.00	0	50.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call		1,292.32900	0.01292		1,243.96500	0.01244	1,292.329	15.60	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put		59.52900	0.00060		72.76500	0.00073	59.529	15.60	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call		587.86500	0.00588		566.39330	0.00566	587.865	16.55	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put		355.06500	0.00355		395.19330	0.00395	355.065	16.55	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call		261.72410	0.00262		256.07290	0.00256	261.724	19.26	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put		1,028.92410	0.01029		1,084.87290	0.01085	1,028.924	19.26	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future				13.42920	13.42920		13.48470	13.48470		13.83	3,652,742.40	272	82,448.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call		2,233.19160	2.23319		2,289.09300	2.28909	2,233.192	17.02	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put		3.99160	0.00399		4.39300	0.00439	3.992	17.02	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call		1,991.52420	1.99152		2,047.46920	2.04747	1,991.524	15.86	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put		5.32420	0.00532		5.76920	0.00577	5.324	15.86	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call		1,941.86000	1.94186		1,997.81270	1.99781	1,941.860	15.62	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put		5.66000	0.00566		6.11270	0.00611	5.660	15.62	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call		1,892.22110	1.89222		1,948.18060	1.94818	1,892.221	15.38	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put		6.02110	0.00602		6.48060	0.00648	6.021	15.38	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Put		20.95710	0.02096		19.67610	0.01968	20.957	12.74	0.00	0	22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Call		1,200.15710	1.20016		1,254.37610	1.25438	1,200.157	12.74	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call		973.29130	0.97329		1,026.64320	1.02664	973.291	12.74	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put		44.09130	0.04409		41.94320	0.04194	44.091	12.74	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call		886.94110	0.88694		939.81580	0.93982	886.941	12.74	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put		57.74110	0.05774		55.11580	0.05512	57.741	12.74	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Put		74.49730	0.07450		71.29390	0.07129	74.497	12.74	0.00	0	25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Call		803.69730	0.80370		855.99390	0.85599	803.697	12.74	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Call		763.36120	0.76336		815.32780	0.81533	763.361	12.75	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Put		84.16120	0.08416		80.62780	0.08063	84.161	12.75	0.00	0	800.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Call		687.05080	0.68705		736.70500	0.73671	687.051	12.83	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Put		107.85080	0.10785		102.00500	0.10200	107.851	12.83	0.00	0	15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put		191.34930	0.19135		179.86560	0.17987	191.349	13.25	0.00	0	6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call		520.54930	0.52055		564.56560	0.56457	520.549	13.25	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Call		462.58270	0.46258		503.94670	0.50395	462.583	13.41	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Put		233.38270	0.23338		219.24670	0.21925	233.383	13.41	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	14.00	Call		173.64360	0.17364		193.75430	0.19375	173.644	15.34	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future	14.00	Put		744.44360	0.74444		709.05430	0.70905	744.444	15.34	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	14.15	Put		865.94710	0.86595		827.59850	0.82760	865.947	15.76	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	14.15	Call		145.14710	0.14515		162.29850	0.16230	145.147	15.76	0.00	0	15,250.00
€ / R	On	13/12/2013			Foreign Exchange Future	14.65	Call		82.78860	0.08279		93.51400	0.09351	82.789	17.25	0.00	0	12,200.00
€ / R	On	13/12/2013			Foreign Exchange Future	14.65	Put		1,303.58860	1.30359		1,258.81400	1.25881	1,303.589	17.25	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	15.35	Call		37.70130	0.03770		44.81030	0.04481	37.701	18.94	0.00	0	7,500.00
€ / R	On	13/12/2013			Foreign Exchange Future	15.35	Put		1,958.50130	1.95850		1,910.11030	1.91011	1,958.501	18.94	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future				13.62020	13.62020		13.67600	13.67600		14.43	0.00	0	22,876.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,242.74790		1.24275	1,301.81220	1.30181	1,242.748	13.33	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	112.54790		0.11255	115.81220	0.11581	112.548	13.33	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,234.60670		1.23461	1,293.61530	1.29362	1,234.607	13.33	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	114.40670		0.11441	117.61530	0.11762	114.407	13.33	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,226.48860		1.22649	1,285.43980	1.28544	1,226.489	13.33	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	116.28860		0.11629	119.43980	0.11944	116.289	13.33	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,115.35900		1.11536	1,173.32210	1.17332	1,115.359	13.32	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	145.15900		0.14516	147.32210	0.14732	145.159	13.32	0.00	0	500.00	
€ / R	On 13/06/2014	Foreign Exchange Future			13.80400		13.80400	13.85750	13.85750		14.91	0.00	0	500.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	688.67930		0.68868	667.88940	0.66789	688.679	14.90	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	702.67930		0.70268	735.38940	0.73539	702.679	14.90	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	698.63390		0.69863	731.17330	0.73117	698.634	14.91	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	694.63390		0.69463	673.67330	0.67367	694.634	14.91	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	694.70050		0.69470	726.97590	0.72698	694.701	14.93	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	700.70050		0.70070	679.47590	0.67948	700.701	14.93	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future			14.01120		14.01120	14.06450	14.06450		15.33	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	730.14460		0.73014	759.79650	0.75980	730.145	15.84	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,058.94460		1.05894	1,035.29650	1.03530	1,058.945	15.84	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	726.87020		0.72687	756.40670	0.75641	726.870	15.85	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,065.67020		1.06567	1,041.90670	1.04191	1,065.670	15.85	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	723.61260		0.72361	753.03400	0.75303	723.613	15.87	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,072.41260		1.07241	1,048.53400	1.04853	1,072.413	15.87	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future			14.21770		14.21770	14.26960	14.26960		15.79	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,209.84200		1.20984	1,246.68810	1.24669	1,209.842	15.02	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	682.14200		0.68214	667.08810	0.66709	682.142	15.02	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,205.18200		1.20518	1,241.90020	1.24190	1,205.182	15.04	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	687.48200		0.68748	672.30020	0.67230	687.482	15.04	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	692.83580		0.69284	677.52600	0.67753	692.836	15.05	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,200.53580		1.20054	1,237.12600	1.23713	1,200.536	15.05	0.00	0	0.00	
2025	On 07/11/2013	Bond Future			109.98368		109.98368	110.03954	110.03954		0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	110.99	Put	1,006.32000		1.00632	950.46000	0.95046	1,006.320	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.00	Put	1,016.32000		1.01632	960.46000	0.96046	1,016.320	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.01	Put	1,026.32000		1.02632	970.46000	0.97046	1,026.320	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future			106.15098		106.15098	106.14961	106.14961		0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	109.99	Put	3,839.02000		3.83902	3,840.39000	3.84039	3,839.020	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.00	Put	3,849.02000		3.84902	3,850.39000	3.85039	3,849.020	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.01	Put	3,859.02000		3.85902	3,860.39000	3.86039	3,859.020	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future			110.13076		110.13076	110.12917	110.12917		0.00	0	0	122.00	
2050	On 07/11/2013	Bond Future	109.99	Call	140.76000		0.14076	139.17000	0.13917	140.760	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.00	Call	130.76000		0.13076	129.17000	0.12917	130.760	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.01	Call	120.76000		0.12076	119.17000	0.11917	120.760	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL37	On 07/11/2013	Index Future			411.23100		411.23100		411.44500	411.44500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.63500		416.63500		416.85000	416.85000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			488.76800		488.76800		489.03700	489.03700			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			495.19100		495.19100		495.46100	495.46100			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			439.06500		439.06500		439.19900	439.19900			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			444.83500		444.83500		444.96900	444.96900			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35510		9.35510		9.31710	9.31710		11.87	233,877.50	25	8,332.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,063.93850		1.06394		1,028.00920	1.02801	1,063.939	14.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	8.83850		0.00884		10.90920	0.01091	8.839	14.26	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	775.22190		0.77522		741.21960	0.74122	775.222	12.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	20.12190		0.02012		24.11960	0.02412	20.122	12.82	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	181.04070		0.18104		201.82110	0.20182	181.041	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	236.14070		0.23614		218.92110	0.21892	236.141	11.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	165.19810		0.16520		153.43820	0.15344	165.198	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	270.09810		0.27010		296.33820	0.29634	270.098	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	161.45890		0.16146		149.94140	0.14994	161.459	12.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	276.35890		0.27636		302.84140	0.30284	276.359	12.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	282.68920		0.28269		309.41250	0.30941	282.689	12.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	157.78920		0.15779		146.51250	0.14651	157.789	12.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	118.89730		0.11890		110.23920	0.11024	118.897	12.35	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	363.79730		0.36380		393.13920	0.39314	363.797	12.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	14.76020		0.01476		13.04550	0.01305	14.760	12.97	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	959.66020		0.95966		995.94550	0.99595	959.660	12.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	9.21210		0.00921		8.52180	0.00852	9.212	14.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,254.11210		1.25411		1,291.42180	1.29142	1,254.112	14.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.42940		9.42940		9.39040	9.39040		12.05	0.00	0	3,939.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	286.86680		0.28687		271.15870	0.27116	286.867	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	347.46680		0.34747		370.75870	0.37076	347.467	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	282.75280		0.28275		267.21360	0.26721	282.753	12.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	353.35280		0.35335		376.81360	0.37681	353.353	12.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	278.68540		0.27869		263.31380	0.26331	278.685	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	359.28540		0.35929		382.91380	0.38291	359.285	12.14	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.50080		9.50080		9.45940	9.45940		12.18	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	249.95330		0.24995		236.55320	0.23655	249.953	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	639.15330		0.63915		667.15320	0.66715	639.153	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	646.20740		0.64621		674.31570	0.67432	646.207	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	247.00740		0.24701		233.71570	0.23372	247.007	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	244.09320		0.24409		231.01410	0.23101	244.093	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	653.29320		0.65329		681.61410	0.68161	653.293	12.70	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.58090		9.58090		9.53780	9.53780		12.35	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	485.48830		0.48549		464.38960	0.46439	485.488	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	444.58830		0.44459		466.58960	0.46659	444.588	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	480.75950		0.48076		459.77510	0.45978	480.759	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	449.85950		0.44986		471.97510	0.47198	449.859	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	476.06500		0.47606		455.49670	0.45550	476.065	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	455.16500		0.45517		477.69670	0.47770	455.165	12.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.64790		9.64790		9.68580	9.68580		12.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	132.35710		0.13236		151.76330	0.15176	132.357	13.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	424.45710		0.42446		405.96330	0.40596	424.457	13.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	129.87500		0.12988		148.99410	0.14899	129.875	13.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	431.97500		0.43197		413.19410	0.41319	431.975	13.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	127.44120		0.12744		146.27360	0.14627	127.441	13.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	439.54120		0.43954		420.47360	0.42047	439.541	13.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.76010		9.76010		9.79800	9.79800		13.39	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	293.96050		0.29396		319.37130	0.31937	293.960	13.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	473.86050		0.47386		461.37130	0.46137	473.861	13.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	290.59390		0.29059		315.82380	0.31582	290.594	13.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	480.49390		0.48049		467.82380	0.46782	480.494	13.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	287.26840		0.28727		312.31750	0.31232	287.268	13.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	487.16840		0.48717		474.31750	0.47432	487.168	13.92	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			7.32860		7.32860		-25.94280	-25.94280			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			343.05940		343.05940		359.46420	359.46420			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			316.18660		316.18660		343.27450	343.27450			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			197.29500		197.29500		227.85830	227.85830			0.00	0	1,600.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			0.01150		0.01150		1.18640	1.18640			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			0.00000		0.00000		0.00080	0.00080			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			55.68230		55.68230		64.49110	64.49110			140,940.00	2,430	0.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			0.00000		0.00000		0.76770	0.76770			0.00	12,000	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			50.01950		50.01950		65.01110	65.01110			0.00	0	10,000.00
CF CANDO CAFA	On 25/09/2013	Can-Do Future			761.99530		761.99530		2,638.61800	2,638.61800			0.00	0	20.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.93150		10.93150		10.95760	10.95760		14.52	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	366.68430		0.36668		390.04760	0.39005	366.684	14.23	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	225.18430		0.22518		222.44760	0.22245	225.184	14.23	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	361.43820		0.36144		384.65300	0.38465	361.438	14.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	229.93820		0.22994		227.05300	0.22705	229.938	14.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	356.24680		0.35625		379.31330	0.37931	356.247	14.27	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	234.74680		0.23475		231.71330	0.23171	234.747	14.27	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.09510		11.09510		11.12090	11.12090		15.25	277,377.50	25	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	393.65070		0.39365		409.25460	0.40925	393.651	15.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	588.55070		0.58855		578.35460	0.57835	588.551	15.69	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	390.22570		0.39023		405.73440	0.40573	390.226	15.71	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	595.12570		0.59513		584.83440	0.58483	595.126	15.71	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	386.83110		0.38683		402.24160	0.40224	386.831	15.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	601.73110		0.60173		591.34160	0.59134	601.731	15.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62360		1.62360		1.62920	1.62920		13.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	326.88070		0.03269		361.60810	0.03616	326.881	14.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	590.88070		0.05909		569.60810	0.05696	590.881	14.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	295.32380		0.02953		328.06590	0.03281	295.324	14.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	659.32380		0.06593		636.06590	0.06361	659.324	14.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	266.72910		0.02667		297.52650	0.02975	266.729	14.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	730.72910		0.07307		705.52650	0.07055	730.729	14.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.63950		1.63950		1.64500	1.64500		14.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	484.19000		0.04842		519.75490	0.05198	484.190	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	989.19000		0.09892		969.75490	0.09698	989.190	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	455.27520		0.04553		489.31090	0.04893	455.275	15.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,060.27520		0.10603		1,039.31090	0.10393	1,060.275	15.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	428.17100		0.04282		460.70220	0.04607	428.171	15.72	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,133.17100		0.11332		1,110.70220	0.11107	1,133.171	15.72	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.48685		110.48685		110.48512	110.48512			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	496.85000		0.49685		495.12000	0.49512	496.850		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	486.85000		0.48685		485.12000	0.48512	486.850		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	476.85000		0.47685		475.12000	0.47512	476.850		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.33391		84.75099		9.32998	84.78169			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,013.25000		7.01325		6,982.55000	6.98255	7,013.250		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	6,924.97000		6.92497		6,894.27000	6.89427	6,924.970		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,836.82000		6.83682		6,806.12000	6.80612	6,836.820		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.44428		85.86462		9.44025	85.89551			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	728.45000		0.72845		759.34000	0.75934	728.450		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	803.98000		0.80398		834.87000	0.83487	803.980		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	879.40000		0.87940		910.29000	0.91029	879.400		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			438.34000		438.34000		438.46600	438.46600			17,533,600.00	4	127.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	76,500.00000		7.65000		75,240.00000	7.52400	76,500.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	76,600.00000		7.66000		75,340.00000	7.53400	76,600.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	76,700.00000		7.67000		75,440.00000	7.54400	76,700.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			444.10000		444.10000		444.22600	444.22600			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	41,100.00000		4.11000		42,360.00000	4.23600	41,100.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	41,000.00000		4.10000		42,260.00000	4.22600	41,000.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	40,900.00000		4.09000		42,160.00000	4.21600	40,900.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.79600		196.79600		196.68500	196.68500			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			199.40600		199.40600		199.29300	199.29300			0.00	0	174.00
ILBI	On 07/11/2013	Index Future			525.58800		525.58800		525.58800	525.58800			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			532.68400		532.68400		532.68400	532.68400			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.16000		94.84000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.23000		94.77000		5.18000	94.82000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.27000		94.73000		5.26000	94.74000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.33000		94.67000		5.30000	94.70000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.45000		94.55000		5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.54000		94.46000		5.49000	94.51000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.83000		94.17000		5.79000	94.21000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.11000		93.89000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.38000		93.62000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.65000		93.35000		6.61000	93.39000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.92000		93.08000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.19000		92.81000		7.18000	92.82000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.30270		8.30270		8.31990	8.31990		9.61	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	244.80960		0.24481		260.72920	0.26073	244.810	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	82.10960		0.08211		80.82920	0.08083	82.110	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	238.20310		0.23820		253.99300	0.25399	238.203	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	85.50310		0.08550		84.09300	0.08409	85.503	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	231.69490		0.23169		247.35030	0.24735	231.695	9.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	88.99490		0.08899		87.45030	0.08745	88.995	9.67	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.36160		8.36160		8.37920	8.37920		11.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	392.66460		0.39266		410.95200	0.41095	392.665	11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	171.06460		0.17106		171.75200	0.17175	171.065	11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	386.61360		0.38661		404.86360	0.40486	386.614	11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	175.01360		0.17501		175.66360	0.17566	175.014	11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	380.62350		0.38062		398.83240	0.39883	380.623	11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	179.02350		0.17902		179.63240	0.17963	179.023	11.74	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.02800		10.02800	0.09968	10.08920	10.08920		15.06	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	5,031.03000		0.50310	0.09968	5,491.25830	0.54913	5,031.030	16.45	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,651.03000		0.16510	0.09968	1,499.25830	0.14993	1,651.030	16.45	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	4,959.04710		0.49590	0.09968	5,416.94930	0.54169	4,959.047	16.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,679.04710		0.16790	0.09968	1,524.94930	0.15249	1,679.047	16.41	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	4,887.49480		0.48875	0.09968	5,343.02640	0.53430	4,887.495	16.38	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,707.49480		0.17075	0.09968	1,551.02640	0.15510	1,707.495	16.38	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.58924		102.60407		7.57485	102.69955			0.00	0	11,754.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,638.06000		7.63806		7,542.58000	7.54258	7,638.060		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,565.33000		7.56533		7,469.85000	7.46985	7,565.330		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	7,492.65000		7.49265		7,397.17000	7.39717	7,492.650		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.68046		103.95236		7.66554	104.04873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.84	Call	1,023.15000	1.02315	1,119.52000	1.11952	1,023.150		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,086.83000	1.08683	1,183.20000	1.18320	1,086.830		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,150.47000	1.15047	1,246.84000	1.24684	1,150.470		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.99469	115.03338	5.97955	115.06163		3.02	0.00	0	29,165.00
R157	On 07/11/2013	Bond Future	5.59	Call	192.83000	0.19283	213.61000	0.21361	192.830	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	951.27000	0.95127	943.80000	0.94380	951.270	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	197.95000	0.19795	219.01000	0.21901	197.950	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	937.57000	0.93757	930.38000	0.93038	937.570	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	203.17000	0.20317	224.50000	0.22450	203.170	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	923.97000	0.92397	917.05000	0.91705	923.970	2.97	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.12488	116.54497	6.10729	116.57320		2.84	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	466.93000	0.46693	485.07000	0.48507	466.930	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,248.71000	1.24871	1,238.62000	1.23862	1,248.710	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	472.80000	0.47280	491.05000	0.49105	472.800	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,238.38000	1.23838	1,228.40000	1.22840	1,238.380	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	478.72000	0.47872	497.09000	0.49709	478.720	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,228.11000	1.22811	1,218.25000	1.21825	1,228.110	2.80	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.24938	111.32297	6.22679	111.35350		2.55	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	338.11000	0.33811	350.79000	0.35079	338.110	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,782.70000	1.78270	1,764.85000	1.76485	1,782.700	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,772.43000	1.77243	1,754.66000	1.75466	1,772.430	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	341.60000	0.34160	354.36000	0.35436	341.600	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	345.12000	0.34512	357.96000	0.35796	345.120	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,762.19000	1.76219	1,744.50000	1.74450	1,762.190	2.49	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.39206	112.87307	6.36542	112.90234		2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,159.29000	1.15929	1,180.40000	1.18040	1,159.290	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	778.16000	0.77816	770.00000	0.77000	778.160	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,165.40000	1.16540	1,186.56000	1.18656	1,165.400	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	773.35000	0.77335	765.24000	0.76524	773.350	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,171.95000	1.17195	1,193.16000	1.19316	1,171.950	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	768.98000	0.76898	760.92000	0.76092	768.980	2.28	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.92288	124.89322	7.92377	124.88502		14.98	0.00	0	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	45.88000	0.04588	56.55000	0.05655	45.880	14.67	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,198.15000	14.19815	14,217.02000	14.21702	14,198.150	14.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	119.71000	0.11971	140.61000	0.14061	119.710	14.67	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,625.57000	11.62557	11,654.67000	11.65467	11,625.570	14.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,969.63000	2.96963	3,049.89000	3.04989	2,969.630	14.91	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,262.51000	2.26251	2,350.97000	2.35097	2,262.510	14.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,701.14000	3.70114	3,777.35000	3.77735	3,701.140	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,725.09000	1.72509	1,809.50000	1.80950	1,725.090	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,690.70000	1.69070	1,774.71000	1.77471	1,690.700	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,756.67000	3.75667	3,832.48000	3.83248	3,756.670	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,812.61000	3.81261	3,888.02000	3.88802	3,812.610	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,656.82000	1.65682	1,740.43000	1.74043	1,656.820	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,333.90000	4.33390	4,405.09000	4.40509	4,333.900	14.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,373.97000	1.37397	1,453.36000	1.45336	1,373.970	14.98	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.50	Put	787.60000		0.78760		851.87000	0.85187	787.600	15.11	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,941.45000		5.94145	5,997.52000	5.99752	5,941.450	15.11	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	7,714.82000		7.71482	7,753.72000	7.75372	7,714.820	15.24	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	424.17000		0.42417	471.27000	0.47127	424.170	15.24	0.00	0	1,030.00	
R186	On 07/11/2013	Bond Future	9.00	Call	9,586.28000		9.58628	9,609.49000	9.60949	9,586.280	15.36	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	9.00	Put	214.26000		0.21426	245.67000	0.24567	214.260	15.36	0.00	0	1,200.00	
R186	On 06/02/2014	Bond Future			8.00949		121.24498	8.01047	121.23615		15.07	0.00	0	115.00	
R186	On 06/02/2014	Bond Future	7.74	Call	3,327.35000		3.32735	3,371.16000	3.37116	3,327.350	14.93	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	5,789.14000		5.78914	5,841.78000	5.84178	5,789.140	14.93	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	3,364.95000		3.36495	3,408.81000	3.40881	3,364.950	14.93	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	5,734.14000		5.73414	5,786.83000	5.78683	5,734.140	14.93	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	3,402.81000		3.40281	3,446.72000	3.44672	3,402.810	14.93	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	5,679.49000		5.67949	5,732.23000	5.73223	5,679.490	14.93	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.09453		122.89641	8.09531	122.88954		14.79	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	2,311.42000		2.31142	2,340.78000	2.34078	2,311.420	14.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	11,638.52000		11.63852	11,674.75000	11.67475	11,638.520	14.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	2,335.30000		2.33530	2,364.76000	2.36476	2,335.300	14.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	11,564.66000		11.56466	11,600.99000	11.60099	11,564.660	14.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	11,491.08000		11.49108	11,527.51000	11.52751	11,491.080	14.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	2,359.35000		2.35935	2,388.91000	2.38891	2,359.350	14.53	0.00	0	0.00	
R186	On 07/08/2014	Bond Future			8.17837		119.31569	8.17938	119.30699		14.72	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	6,976.24000		6.97624	7,001.87000	7.00187	6,976.240	14.67	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	6,019.48000		6.01948	6,053.81000	6.05381	6,019.480	14.67	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	7,019.47000		7.01947	7,045.07000	7.04507	7,019.470	14.67	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	5,977.53000		5.97753	6,011.83000	6.01183	5,977.530	14.67	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	7,062.83000		7.06283	7,088.40000	7.08840	7,062.830	14.67	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	5,935.79000		5.93579	5,970.06000	5.97006	5,935.790	14.67	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R197	On 07/11/2013	Bond Future			278.54325		278.54325	278.54481	278.54481		0.00	0	0	2,049.00	
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Put	1,446.75000		1.44675	1,445.19000	1.44519	1,446.750	0.00	0	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Put	1,456.75000		1.45675	1,455.19000	1.45519	1,456.750	0.00	0	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Put	1,466.75000		1.46675	1,465.19000	1.46519	1,466.750	0.00	0	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R201	On 07/11/2013	Bond Future			5.12310		107.28728	5.10002	107.31254		1.89	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	134.78000		0.13478	150.80000	0.15080	134.780	1.86	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	500.28000		0.50028	491.04000	0.49104	500.280	1.86	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	138.25000		0.13825	154.48000	0.15448	138.250	1.86	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	492.75000		0.49275	483.72000	0.48372	492.750	1.86	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	141.78000		0.14178	158.21000	0.15821	141.780	1.87	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	485.28000		0.48528	476.45000	0.47645	485.280	1.87	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			5.06847		104.28922	5.03882	104.31446		1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	482.85000		0.48285	501.47000	0.50147	482.850	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	337.07000		0.33707	330.45000	0.33045	337.070	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	487.83000		0.48783	506.53000	0.50653	487.830	1.60	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	333.56000		0.33356	327.02000	0.32702	333.560	1.60	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Call	492.83000		0.49283		511.61000	0.51161	492.830	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	330.07000		0.33007		323.61000	0.32361	330.070	1.60	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.89110		105.70967		4.84594	105.73701		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	378.37000		0.37837		394.07000	0.39407	378.370	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	469.89000		0.46989		458.25000	0.45825	469.890	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	466.65000		0.46665		455.07000	0.45507	466.650	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	381.19000		0.38119		396.95000	0.39695	381.190	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	384.02000		0.38402		399.84000	0.39984	384.020	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	463.42000		0.46342		451.90000	0.45190	463.420	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.34679		102.77168		4.27480	102.79784		0.89	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	545.43000		0.54543		564.18000	0.56418	545.430	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	204.01000		0.20401		196.60000	0.19660	204.010	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	547.78000		0.54778		566.57000	0.56657	547.780	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	202.75000		0.20275		195.38000	0.19538	202.750	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	550.13000		0.55013		568.95000	0.56895	550.130	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	201.50000		0.20150		194.16000	0.19416	201.500	0.91	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			206.60105		206.60105		205.98158	205.98158			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	2,388.95000		2.38895		3,008.42000	3.00842	2,388.950		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	2,398.95000		2.39895		3,018.42000	3.01842	2,398.950		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	2,408.95000		2.40895		3,028.42000	3.02842	2,408.950		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.76678		106.24956		6.74715	106.31700		5.45	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	26.30000		0.02630		34.15000	0.03415	26.300	5.32	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,733.94000		3.73394		3,674.35000	3.67435	3,733.940	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	82.51000		0.08251		100.19000	0.10019	82.510	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,792.38000		2.79238		2,742.62000	2.74262	2,792.380	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	85.65000		0.08565		103.78000	0.10378	85.650	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,760.09000		2.76009		2,710.78000	2.71078	2,760.090	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	88.95000		0.08895		107.55000	0.10755	88.950	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,727.98000		2.72798		2,679.14000	2.67914	2,727.980	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,020.04000		104.02004		104,087.48000	104.08748	104,020.040	5.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.64	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.88974		107.64576		6.86861	107.71371		5.03	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	305.25000		0.30525		326.93000	0.32693	305.250	4.91	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,380.72000		3.38072		3,334.45000	3.33445	3,380.720	4.91	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	431.86000		0.43186		458.90000	0.45890	431.860	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,876.63000		2.87663		2,835.72000	2.83572	2,876.630	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	439.49000		0.43949		466.82000	0.46682	439.490	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,851.19000		2.85119		2,810.57000	2.81057	2,851.190	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	447.22000		0.44722		474.85000	0.47485	447.220	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,825.86000		2.82586		2,785.54000	2.78554	2,825.860	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,236.03000		1.23603		1,283.80000	1.28380	1,236.030	5.01	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,396.08000		1.39608		1,375.90000	1.37590	1,396.080	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.00757		104.95046		6.98402	105.02114		4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	366.74000		0.36674		386.08000	0.38608	366.740	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,256.79000		4.25679		4,205.45000	4.20545	4,256.790	4.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.75	Call	371.93000		0.37193		391.46000	0.39146	371.930	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,230.60000		4.23060		4,179.45000	4.17945	4,230.600	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	377.18000		0.37718		396.90000	0.39690	377.180	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,204.47000		4.20447		4,153.51000	4.15351	4,204.470	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,379.11000		1.37911		1,422.34000	1.42234	1,379.110	4.89	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,883.30000		1.88330		1,855.85000	1.85585	1,883.300	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,280.60000		2.28060		2,334.91000	2.33491	2,280.600	4.96	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,111.56000		1.11156		1,095.19000	1.09519	1,111.560	4.96	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.13005		106.41147		7.10489	106.48157		4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,468.32000		1.46832		1,507.87000	1.50787	1,468.320	4.64	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,280.02000		2.28002		2,249.47000	2.24947	2,280.020	4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,087.31000		2.08731		2,134.53000	2.13453	2,087.310	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,643.06000		1.64306		1,620.18000	1.62018	1,643.060	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,102.79000		2.10279		2,150.17000	2.15017	2,102.790	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,630.84000		1.63084		1,608.12000	1.60812	1,630.840	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,118.33000		2.11833		2,165.87000	2.16587	2,118.330	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,618.70000		1.61870		1,596.14000	1.59614	1,618.700	4.70	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.86403		98.82092		8.85988	98.86036			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,969.75000		4.96975		5,009.19000	5.00919	4,969.750		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,056.89000		5.05689		5,096.33000	5.09633	5,056.890		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,143.89000		5.14389		5,183.33000	5.18333	5,143.890		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.95378		95.86272		8.94954	95.90231			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,761.71000		3.76171		3,801.30000	3.80130	3,761.710		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,849.14000		3.84914		3,888.73000	3.88873	3,849.140		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	3,936.43000		3.93643		3,976.02000	3.97602	3,936.430		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.04341		97.16859		9.03886	97.21036			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,922.89000		2.92289		2,964.66000	2.96466	2,922.890		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	3,010.09000		3.01009		3,051.86000	3.05186	3,010.090		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,097.15000		3.09715		3,138.92000	3.13892	3,097.150		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.95395		107.56845		6.93432	107.65393		7.23	0.00	0	30,648.00
R204	On 07/11/2013	Bond Future	6.29	Call	190.56000		0.19056		223.62000	0.22362	190.560		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,130.08000		3.13008		3,077.66000	3.07766	3,130.080		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	196.93000		0.19693		230.67000	0.23067	196.930		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,091.43000		3.09143		3,039.69000	3.03969	3,091.430		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	203.47000		0.20347		237.90000	0.23790	203.470		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,052.97000		3.05297		3,001.92000	3.00192	3,052.970		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,185.40000		1.18540		1,266.93000	1.26693	1,185.400		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	985.19000		0.98519		981.24000	0.98124	985.190		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.05661		104.95195		7.03584	105.03816			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	750.32000		0.75032		791.16000	0.79116	750.320		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,561.35000		3.56135		3,515.98000	3.51598	3,561.350		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	762.05000		0.76205		803.25000	0.80325	762.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Put	3,530.23000		3.53023		3,485.22000	3.48522	3,530.230	7.03	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	773.90000		0.77390		815.47000	0.81547	773.900	7.04	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,499.25000		3.49925		3,454.61000	3.45461	3,499.250	7.04	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.15931		106.38137		7.13672	106.47051		6.95	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	730.09000		0.73009		761.99000	0.76199	730.090	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,262.59000		5.26259		5,205.35000	5.20535	5,262.590	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	738.89000		0.73889		771.04000	0.77104	738.890	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,229.84000		5.22984		5,172.85000	5.17285	5,229.840	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	747.77000		0.74777		780.17000	0.78017	747.770	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,197.18000		5.19718		5,140.44000	5.14044	5,197.180	6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.26382		103.83060		7.24008	103.91947		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,961.75000		2.96175		3,023.33000	3.02333	2,961.750	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,305.13000		2.30513		2,277.84000	2.27784	2,305.130	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,982.13000		2.98213		3,043.90000	3.04390	2,982.130	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,288.40000		2.28840		2,261.30000	2.26130	2,288.400	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,002.57000		3.00257		3,064.54000	3.06454	3,002.570	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,271.74000		2.27174		2,244.84000	2.24484	2,271.740	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.24775		102.36051		7.23847	102.40608		9.47	0.00	0	21,305.00
R207	On 07/11/2013	Bond Future	6.69	Call	391.42000		0.39142		433.38000	0.43338	391.420	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,176.25000		3.17625		3,172.64000	3.17264	3,176.250	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	401.93000		0.40193		444.47000	0.44447	401.930	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,136.00000		3.13600		3,132.97000	3.13297	3,136.000	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	412.65000		0.41265		455.76000	0.45576	412.650	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,096.00000		3.09600		3,093.54000	3.09354	3,096.000	9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.34842		100.06647		7.33872	100.11229		9.29	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	952.55000		0.95255		986.41000	0.98641	952.550	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,367.81000		4.36781		4,355.85000	4.35585	4,367.810	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	966.04000		0.96604		1,000.14000	1.00014	966.040	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,332.10000		4.33210		4,320.38000	4.32038	4,332.100	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	979.66000		0.97966		1,014.00000	1.01400	979.660	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,296.56000		4.29656		4,285.08000	4.28508	4,296.560	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.45152		101.42940		7.44090	101.47759		9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	887.00000		0.88700		911.94000	0.91194	887.000	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,815.73000		6.81573		6,792.48000	6.79248	6,815.730	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	896.84000		0.89684		921.95000	0.92195	896.840	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,776.91000		6.77691		6,753.83000	6.75383	6,776.910	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	906.77000		0.90677		932.03000	0.93203	906.770	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,738.20000		6.73820		6,715.27000	6.71527	6,738.200	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.55618		99.20090		7.54531	99.24819		9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,663.24000		3.66324		3,704.82000	3.70482	3,663.240	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,083.42000		3.08342		3,077.71000	3.07771	3,083.420	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,686.05000		3.68605		3,727.72000	3.72772	3,686.050	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,063.07000		3.06307		3,057.45000	3.05745	3,063.070	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,708.93000		3.70893		3,750.69000	3.75069	3,708.930	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,042.81000		3.04281		3,037.28000	3.03728	3,042.810	9.14	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.35458		97.38931		7.34525	97.44066		10.51	0.00	0	10,081.00
R208	On 07/11/2013	Bond Future	6.79	Call	372.93000		0.37293		415.65000	0.41565	372.930	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,541.63000		3.54163		3,533.00000	3.53300	3,541.630	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	383.77000		0.38377		427.15000	0.42715	383.770	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,495.24000		3.49524		3,487.27000	3.48727	3,495.240	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	394.85000		0.39485		438.89000	0.43889	394.850	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,449.14000		3.44914		3,441.83000	3.44183	3,449.140	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,861.03000		1.86103		1,937.31000	1.93731	1,861.030	10.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,064.99000		1.06499		1,089.92000	1.08992	1,064.990	10.51	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.44711		98.66909		7.43742	98.72075		10.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	981.66000		0.98166		1,018.01000	1.01801	981.660	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,842.46000		4.84246		4,827.15000	4.82715	4,842.460	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	995.96000		0.99596		1,032.58000	1.03258	995.960	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,800.85000		4.80085		4,785.81000	4.78581	4,800.850	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,010.81000		1.01081		1,047.71000	1.04771	1,010.810	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,759.83000		4.75983		4,745.07000	4.74507	4,759.830	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.53685		96.61609		7.52639	96.67008		10.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	847.28000		0.84728		872.82000	0.87282	847.280	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,552.84000		7.55284		7,524.39000	7.52439	7,552.840	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	857.69000		0.85769		883.41000	0.88341	857.690	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,507.24000		7.50724		7,478.97000	7.47897	7,507.240	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,461.76000		7.46176		7,433.68000	7.43368	7,461.760	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	868.20000		0.86820		894.11000	0.89411	868.200	9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.62650		97.96108		7.61583	98.01435		9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,980.77000		3.98077		4,027.04000	4.02704	3,980.770	9.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,169.09000		3.16909		3,162.09000	3.16209	3,169.090	9.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,007.85000		4.00785		4,054.22000	4.05422	4,007.850	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,146.80000		3.14680		3,139.90000	3.13990	3,146.800	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,035.01000		4.03501		4,081.49000	4.08149	4,035.010	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,124.63000		3.12463		3,117.84000	3.11784	3,124.630	9.81	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.70021		76.75032		8.69598	76.78387		22.20	0.00	0	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,182.31000		2.18231		2,276.52000	2.27652	2,182.310	22.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,582.04000		2.58204		2,642.70000	2.64270	2,582.040	22.06	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,736.30000		2.73630		2,832.21000	2.83221	2,736.300	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,029.53000		2.02953		2,091.89000	2.09189	2,029.530	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,778.47000		2.77847		2,874.40000	2.87440	2,778.470	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,993.62000		1.99362		2,056.00000	2.05600	1,993.620	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,958.17000		1.95817		2,020.55000	2.02055	1,958.170	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,820.98000		2.82098		2,916.91000	2.91691	2,820.980	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,990.90000		4.99090		5,076.57000	5.07657	4,990.900	22.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	819.48000		0.81948		871.60000	0.87160	819.480	22.35	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,834.40000		5.83440		5,913.50000	5.91350	5,834.400	22.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.40	Put	587.26000		0.58726		632.81000	0.63281	587.260	22.44	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,415.65000		6.41565	6,490.08000	6.49008	6,415.650	22.50	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	465.48000		0.46548	506.36000	0.50636	465.480	22.50	0.00	0	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,609.15000		7.60915	7,674.32000	7.67432	7,609.150	22.63	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	285.86000		0.28586	317.48000	0.31748	285.860	22.63	0.00	0	0	1,520.00
R209	On 06/02/2014	Bond Future			8.78203		77.75883		8.77770	77.79265	21.70	0.00	0	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,229.46000		3.22946	3,289.18000	3.28918	3,229.460	21.52	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,156.59000		5.15659	5,182.49000	5.18249	5,156.590	21.52	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,262.83000		3.26283	3,322.70000	3.32270	3,262.830	21.52	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,108.83000		5.10883	5,134.88000	5.13488	5,108.830	21.52	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,296.38000		3.29638	3,356.40000	3.35640	3,296.380	21.52	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,061.39000		5.06139	5,087.59000	5.08759	5,061.390	21.52	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future			8.86131		75.67278		8.85670	75.70826	21.93	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,716.81000		10.71681	10,720.98000	10.72098	10,716.810	21.55	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,177.53000		2.17753	2,217.18000	2.21718	2,177.530	21.55	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,199.15000		2.19915	2,238.98000	2.23898	2,199.150	21.55	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,647.77000		10.64777	10,652.12000	10.65212	10,647.770	21.55	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,220.93000		2.22093	2,260.93000	2.26093	2,220.930	21.55	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,579.03000		10.57903	10,583.55000	10.58355	10,579.030	21.55	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future			8.93937		76.72629		8.93478	76.76111	21.52	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,472.28000		6.47228	6,520.29000	6.52029	6,472.280	21.44	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,715.26000		5.71526	5,728.45000	5.72845	5,715.260	21.44	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,509.27000		6.50927	6,557.33000	6.55733	6,509.270	21.45	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,677.67000		5.67767	5,690.91000	5.69091	5,677.670	21.45	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,546.34000		6.54634	6,594.45000	6.59445	6,546.340	21.45	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,640.28000		5.64028	5,653.57000	5.65357	5,640.280	21.45	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000	6.25000	0.00	0.00	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future			158.55044		158.55044	158.74278	158.74278		0.00	0.00	0	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,439.56000		1.43956	1,247.22000	1.24722	1,439.560	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	1,449.56000		1.44956	1,257.22000	1.25722	1,449.560	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,459.56000		1.45956	1,267.22000	1.26722	1,459.560	0.00	0.00	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future			128.22782		128.22782	128.23333	128.23333		0.00	0.00	0	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,762.18000		1.76218	1,756.67000	1.75667	1,762.180	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,772.18000		1.77218	1,766.67000	1.76667	1,772.180	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,782.18000		1.78218	1,776.67000	1.77667	1,782.180	0.00	0.00	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future			131.10837		131.10837	131.10972	131.10972		0.00	0.00	0	0	21,791.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,881.63000	1.88163	1,880.28000	1.88028	1,881.630			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,891.63000	1.89163	1,890.28000	1.89028	1,891.630			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,901.63000	1.90163	1,900.28000	1.90028	1,901.630			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.52351	87.73837		8.51935	87.77192		19.34	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,637.84000	2.63784	2,733.39000	2.73339	2,637.840		19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,104.13000	2.10413	2,166.13000	2.16613	2,104.130		19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,680.27000	2.68027	2,775.88000	2.77588	2,680.270		19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,066.70000	2.06670	2,128.76000	2.12876	2,066.700		19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,723.06000	2.72306	2,818.71000	2.81871	2,723.060		19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,029.75000	2.02975	2,091.85000	2.09185	2,029.750		19.28	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.61228	88.89125		8.60803	88.92493		19.90	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,132.12000	3.13212	3,192.50000	3.19250	3,132.120		19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,741.62000	5.74162	5,768.32000	5.76832	5,741.620		19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,164.65000	3.16465	3,225.19000	3.22519	3,164.650		19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,691.47000	5.69147	5,718.33000	5.71833	5,691.470		19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,197.37000	3.19737	3,258.08000	3.25808	3,197.370		19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,641.62000	5.64162	5,668.65000	5.66865	5,641.620		19.65	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.69480	86.56331		8.69023	86.59895		19.84	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,239.49000	2.23949	2,279.96000	2.27996	2,239.490		19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,068.35000	11.06835	11,073.18000	11.07318	11,068.350		19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,261.06000	2.26106	2,301.71000	2.30171	2,261.060		19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,000.22000	11.00022	11,005.23000	11.00523	11,000.220		19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,282.77000	2.28277	2,323.59000	2.32359	2,282.770		19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,932.35000	10.93235	10,937.53000	10.93753	10,932.350		19.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.77730	87.76833		8.77276	87.80316		19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,601.91000	6.60191	6,650.85000	6.65085	6,601.910		19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,123.01000	6.12301	6,137.12000	6.13712	6,123.010		19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,639.10000	6.63910	6,688.10000	6.68810	6,639.100		19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,084.19000	6.08419	6,098.36000	6.09836	6,084.190		19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,676.40000	6.67640	6,725.45000	6.72545	6,676.400		19.55	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,045.57000	6.04557	6,059.79000	6.05979	6,045.570		19.55	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.88708	76.93538		8.88289	76.96942		22.77	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	171.83000	0.17183	200.99000	0.20099	171.830		22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,028.69000	10.02869	10,023.81000	10.02381	10,028.690		22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	177.60000	0.17760	207.39000	0.20739	177.600		22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,935.31000	9.93531	9,931.06000	9.93106	9,935.310		22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	183.53000	0.18353	213.96000	0.21396	183.530		22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,842.29000	9.84229	9,838.68000	9.83868	9,842.290		22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.97272	77.94637		8.96844	77.98056		23.46	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,494.89000	4.49489	4,561.61000	4.56161	4,494.890		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,357.09000	4.35709	4,389.62000	4.38962	4,357.090		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,533.67000	4.53367	4,600.47000	4.60047	4,533.670		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,316.31000	4.31631	4,348.92000	4.34892	4,316.310		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,572.61000	4.57261	4,639.47000	4.63947	4,572.610		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,275.84000	4.27584	4,308.51000	4.30851	4,275.840		23.36	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.92782		99.84938		8.91857	99.94626			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,671.78000		12.67178		12,574.90000	12.57490	12,671.780		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,542.45000		12.54245		12,445.57000	12.44557	12,542.450		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,413.38000		12.41338		12,316.50000	12.31650	12,413.380		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.01509		101.16140		9.00558	101.25925			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	764.67000		0.76467		862.52000	0.86252	764.670		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	865.94000		0.86594		963.79000	0.96379	865.940		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	967.02000		0.96702		1,064.87000	1.06487	967.020		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,524.85000		19,524.85000		19,573.47000	19,573.47000			0.00	0	0.00

Total for Derivatives : **662,630,546.23** **82,498** **1 987 953.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	99.94210			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.62500		108.43870		6.62500	108.41949			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.05001			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.07500		105.33893		8.07500	105.31590			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.59416			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.70864			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.94000		100.27258		8.94000	100.24874			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.97500		101.57630		6.97500	101.55738			0.00	0	5,163,000.00
AB07	On 07/03/2014	Spot Bond			6.27000		101.59034		6.27000	101.57336			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.03136			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.39000		109.85971		8.39000	109.83518			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.83000		133.50742		0.83000	133.49138			0.00	0	76,000.00
ABCP13	On 07/12/2023	Spot Bond			2.26000		131.03218		2.26000	262.47155			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.58519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.48907			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73330			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16166			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.16900			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.17377			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.23500		106.21104		7.23500	106.19020			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.07670			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.87000		107.21108		6.87000	102.44402			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.76561			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89541			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61916			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.55334			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.69137			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01798			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.06123			0.00	0	0.00
ABL18	On 19/09/2015	Spot Bond	100.00000		27.10847		100.00000	26.98795			5,000,000,000,000.00	50,000,000	510,000,000.00
ABL19	On 19/09/2018	Spot Bond	100.00000		11.09738		100.00000	11.04804			13,000,000,000,000.00	130,000,000	490,000,000.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.60211			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.61081			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.28000		131.99971		5.28000	131.96818			0.00	0	51,000.00
ABLI03	On 15/03/2015	Spot Bond	2.93000		123.42224		2.93000	123.40032			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.78000		116.95460		2.78000	116.93442			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.43000		98.54088		4.43000	98.51958			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.80000		104.89056		5.80000	100.90592			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.69000		114.51002		10.69000	114.47762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.29170			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.90372			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.89933			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.89420			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.08000	109.81694		4.08000	109.79415			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.33771		100.00000	38.24382			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.00000	163.69746		2.00000	163.67264			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.24307		2.76000	153.21669			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.03000	165.80653		2.03000	165.78126			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.24000	163.98688		2.24000	163.96096			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.68625	72.51591		7.68625	72.49156			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.68625	72.51591		7.68625	72.49156			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.60000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05340			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.78000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.62000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.29000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.88000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43958			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28585			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.45000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.41000	105.05640		6.41000	105.03829			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.36000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.31000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.77000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.98265			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.76500	112.65185		6.76500	112.63115			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37757			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.02000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.94000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.69000	93.60725		2.69000	99.44822			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.70000	98.78500		2.70000	144.18174			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.84000	110.37850		2.84000	187.21604			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.02000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.14000	91.76527		9.14000	91.88634			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.67000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.80155			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.24000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.34000	110.57686		9.34000	111.46225			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.28500	111.76443		9.28500	111.90212			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.47500	90.43965		8.47500	90.48558			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.11000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.38000		109.74849		9.38000	111.14394			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	93.24000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.99000		107.25987		7.99000	107.23667			0.00	0	384,000.00
ABS5	On 01/05/2015	Spot Bond	6.57500		105.92253		6.57500	105.90391			0.00	0	11,292,362.00
ABS6	On 01/06/2020	Spot Bond	8.52500		100.99492		8.52500	100.97188			0.00	0	340,000.00
ABS7	On 11/09/2026	Spot Bond	9.54000		94.94298		9.54000	94.91854			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.22500		105.03273		7.22500	105.01214			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.53000		128.00622		1.53000	127.98844			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.07000		133.05672		2.07000	266.52827			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.77000		122.46059		0.77000	125.17713			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.95000		123.00611		1.95000	125.45812			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.78892		100.00000	33.70706			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.92500		104.88598		10.92500	104.85516			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.92381			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.29079		100.00000	2.28517			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94881			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.30276			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		13.65414		100.00000	13.62070			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89880			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.92245		11.00000	58.90560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		8.73865	100.00000	8.71725				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.67933				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.92583				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.04197				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05546				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.03594				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.04002				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.04181				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.21262				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.21262				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.22016				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.03271				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.22016				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.20509				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	84.77377				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.03036				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.02872				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.99981				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.02872				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.03762				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.04148				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.04310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.03986			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.02053			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.03272			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.98000	105.01741		8.98000	104.99179			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.02305			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.14500	102.00407		7.14500	101.98460			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.06260			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.25529			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.00404			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.11797			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.11557			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.42330			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.42330			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.03591			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68661			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68661			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.11797			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.57076			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.03180			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.03083			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.17104			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.46741			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.17128			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.94270			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.12577			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65275			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.91795			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.03642			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01680			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01499			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03397			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.82497			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02092			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01812			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02355			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.03364			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02791			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02141			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02322			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.19311	10.23000	100.16550			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02486			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02223			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.06558			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	115.51160			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10052			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.01500	106.07765	9.01500	106.05210			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03309			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.43110	1.75000	108.53714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.02305			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.02321			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11455			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.11853			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.11057			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11773			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.11376			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12250			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.39627			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.11932			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.62352			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.11773			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.03016			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.03696			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.03907			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02208			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02455			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.03966			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.12218			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13121			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.11534			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12994			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13042			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13121			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	89.49604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.12487			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.12487			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.87718			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.66426			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10738			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.10627			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.02782			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.62308			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.10929			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10978			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.11455			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.10755			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05080			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15754			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.23553			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.05766		100.00000	6.04298			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.63315			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70559			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75380			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.27937			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42254			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.61334			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.24082			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.62500	100.47468		7.62500	100.45332			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.64183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.93576			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.98500	102.87396		7.98500	102.85171			0.00	0	375,000.00
AIR02	On 30/04/2023	Spot Bond		8.98000	121.88590		8.98000	121.85666			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	45.68837		100.00000	45.57770			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.84500	109.44957		6.84500	109.42923			0.00	0	12,204,462.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	45.83799		100.00000	45.72694			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.30327		100.00000	16.26718			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.95000	151.43620		2.95000	151.40938			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.78000	100.84820		4.78000	127.13960			0.00	0	26,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23294			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.25961			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.27079			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.24025			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98009			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.48500	105.17355		8.48500	105.14967			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25358			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.16231			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	98.92473		100.00000	98.65952			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.98080			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.95000	114.40179		6.95000	108.55196			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.87866			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89088			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.85000	106.05502		6.85000	101.67531			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.44000	109.84987		8.44000	104.86179			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	10.68358		103.95854		10.68358	102.29743			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.66924		101.35596		10.66924	100.74077			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.71321		101.22346		10.71321	100.66673			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.89615			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.74741		101.00203		10.74741	100.59474			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.56959		100.57266		11.56959	100.57282			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.89351			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.89351			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.89358			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.93358		100.06637		10.93358	99.97346			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.86421		102.51944		10.86421	100.69324			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.66924		101.35596		10.66924	100.74077			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.80124		101.48994		10.80124	100.90199			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.99272		94.81291		9.99272	100.47847			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.89938			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89509			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89509			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.90110			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.82131			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.42904		100.15079		10.42904	100.03554			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.21500		99.55242		11.21500	99.50189			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05380			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		66.71883		10.22500	96.96298			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.53205			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.92966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.90964			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.51976		12.22500	99.90033			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.89673			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.88500		64.01271		10.88500	99.78790			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90001			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89728			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89728			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.90132			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.92572			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.68358		103.78219		13.68358	102.21967			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.94398		100.87050		14.94398	100.89429			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.82742		100.99030		13.82742	100.52744			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.86174			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.86174			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.86174			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.85628			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.43662		100.00000	10.41682			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.55449		100.00000	18.50955			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.88668		100.00000	16.84577			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.42388		100.00000	10.39862			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.42388		100.00000	10.39862			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.60296		100.00000	12.57243			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.92025		100.00000	10.89379			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.36653		100.00000	72.22923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.10819			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89371			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.89104			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.97000	105.42760		1.97000	169.70804			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.90000	97.79473		7.90000	144.97527			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.90000	99.09778		7.90000	145.25286			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.28500	102.20502		8.28500	102.18235			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.10077			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.73393			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.96644			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.33202			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02603			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	57.80141		100.00000	57.66139			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.57500	98.29087		7.57500	98.27102			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.20397			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19585			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22285			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31283			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40277			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65425			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.13022		100.00000	10.10568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00417				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05942				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08309				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.09098				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18562				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.31172				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.34335	100.00000	6.32798				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.34335	100.00000	6.32798				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17157				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.18646				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19052				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04000	102.54671	8.04000	102.52438				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20268				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22418				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.66173	100.00000	5.64786				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.66173	100.00000	5.64786				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.09500	104.80049	6.09500	104.78339				0.00	0	6,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.11513				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.63762				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.05151				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.56911				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.56223				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.66460				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.55764				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.64766			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88837			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.28523			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.03282			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	11.21364		100.00000	11.18648			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.67000	111.80691		6.67000	111.78698			0.00	0	425,000.00
CBL08		On 02/11/2016	Spot Bond	9.09000	118.91313		9.09000	118.88440			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.65449			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.79644			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.79000	108.05340		8.79000	108.02813			0.00	0	7,068,000.00
CBL12		On 06/09/2018	Spot Bond	10.79500	102.61234		10.79500	102.58253			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.47515			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.04500	103.75440		11.04500	103.72409			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98898			0.00	0	300,000.00
CBL16		On 18/05/2017	Spot Bond	8.98000	104.76729		8.98000	104.74228			0.00	0	770,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.89302			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.48500	99.24149		11.48500	99.21138			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04402			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.26117			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92807			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.80000	97.09227		9.80000	97.06704			0.00	0	63,000.00
CCT01		On 23/06/2023	Spot Bond	9.73000	120.87566		9.73000	120.84428			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.58000	116.80570		9.58000	116.77584			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	8.98000	115.77261		8.98000	115.74452			0.00	0	30,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.34000	101.47849		11.34000	101.44807			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97087			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.97474			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.37225			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.73038			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45799			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.58187			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26695			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25302			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.32662			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.06572			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22870			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22870			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90818			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	65.85705		100.00000	65.69752			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	65.85705		100.00000	65.69752			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	65.85705		100.00000	65.69752			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.03597			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	65.85705		100.00000	65.69752			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50328			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24841			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.38652		10.11000	102.35908			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24841			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.80572			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.07707			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.26105		2.76000	112.21000			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	109.16336		3.14000	112.08148			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.60480		8.25000	100.58233			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24841			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24841			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	117.02131		3.10000	111.69091			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	116.99005		2.40000	111.66322			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09019			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.08031			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.32793			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34661			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.82500	105.64280		7.82500	105.62065			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39830			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37727			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26086			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26786			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.87500	105.82991		7.87500	105.80757			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.87500	105.82991		7.87500	105.80757			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	7.92500	104.68589		7.92500	104.66366			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05323			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.25437			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.25437			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	60.25658		100.17539	60.10877			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.26856			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.78239			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.04125			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.56258			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.60198			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.84785		9.35000	100.82281			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.84785		9.35000	100.82281			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.56252			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.56420			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.04456			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.95331			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.17453			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.93413			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.99992			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.81500	103.60310	8.81500	103.57842			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.06166			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65847			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16576			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.16576			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.09309			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05803			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.87938			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08239			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11295			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11216			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03031			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.64162			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68865			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68846			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02998			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.28514			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32521			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.05019			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.98337			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12725			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12725			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12725			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12725			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.86194			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.51986			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91667			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74264			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.04853			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91671			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91671			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91204			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.79265			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.80542			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.63180			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.20726			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.08442			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	112.59133			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.03537			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	116.22349			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.91554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN314		On 14/11/2022	Spot Bond		10.42000	97.22414	10.42000	98.37042			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond		10.94000	95.06730	10.94000	95.07717			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.91641			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond		0.00000	100.00000	0.00000	100.13311			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.89246			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.24815			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.23164			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		8.80500	101.78632	8.80500	103.55040			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.11534			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.26203			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	109.97611			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.12122			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.12361			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond		0.00000	100.00000	0.00000	100.13279			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.12487			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.17838			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.17838			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.17838			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.05560			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.04687			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	101.12756			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.91641			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.70686			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond		0.00000	100.00000	0.00000	99.80357			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.49948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17943				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.15599				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91587				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17931				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.67791	7.01000	37.29181				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	147.15465				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.28500	102.20502	8.28500	130.02865				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.90000	32.99360	7.90000	144.97527				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.90000	33.38770	7.90000	145.25286				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.54505				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.42145				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59757				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59757				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.04084				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.03173				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03358				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11773				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24815				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.10595				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.37500	109.48048	8.37500	105.78936				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.44000	104.91331	8.44000	104.88961				116,472,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.71000	119.20865	9.71000	119.17777				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.82500	109.16133	7.82500	109.13843				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.30000	107.97434	9.30000	107.94722				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		9.73000	96.06226		9.73000	96.03732			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.63000	96.69152		10.63000	96.66416			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.63000	94.31526		10.63000	94.28858			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.51697			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.54704			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44326			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.00362			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.55112			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95630			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		100.00000	69.44644		100.00000	69.31468			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.16000	95.53926		12.16000	94.53474			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.15549		100.00000	11.12029			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.96522			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.71500	97.06239		7.71500	97.05956			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85671			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.05133			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.26743			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.24890			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.36508			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	102.13252			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.60500	124.79564		6.60500	124.77350			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.95500	108.64291		7.95500	108.61989			0.00	0	32,118,000.00
DV23	On 27/02/2023	Spot Bond		8.38000	111.23542		8.38000	111.21060			0.00	0	80,314,000.00
E170	On 01/08/2020	Spot Bond		7.61000	133.04297		7.61000	133.01597			0.00	0	18,100,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.73571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.58266			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.63141			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.66353			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.26938			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81877		0.10000	130.57231			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.14000	114.67805		2.13000	114.79916			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.18000	101.75702		2.18000	101.74112			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.22000	103.02713		2.22000	101.47513			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.20000	108.51246		9.20000	108.48594			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.05000	109.37920		9.05000	109.35246			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.68000	106.38711		9.68000	106.35979			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.27500	94.92567		10.27500	98.11196			0.00	0	5,000,000.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.68124			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.80108			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51234			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.55875			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.20933			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	53.24871		100.00000	53.11830			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	86.99764		100.00000	86.79245			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	90.79177		100.00000	90.57246			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	85.02721		100.00000	84.83484			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	81.11069		100.00000	80.94028			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.62891		3.00000	128.60599			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.78500	106.39016		10.78500	106.35979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.81583				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.35622				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.66553				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.40500	86.37486	9.40500	101.29519				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.79488				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72788				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.70953				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.81033				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.78599				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.67113				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.69183				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.65335				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.68400				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.64721				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.67277				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.26500	103.23997	6.26500	103.22247				0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.19500	111.90867	7.19500	111.88706				0.00	0	250,775,000.00
ES23	On 25/01/2023	Spot Bond	8.02500	114.51229	8.02500	114.48782				0.00	0	233,457,000.00
ES26	On 02/04/2026	Spot Bond	8.50500	94.90957	8.50500	94.88797				136,080,000,000.00	16,000,000	44,312,000.00
ES33	On 15/09/2033	Spot Bond	9.28000	84.19758	9.27500	84.21592				185,600,000,000.00	20,000,000	900,484,000.00
ES42	On 25/04/2042	Spot Bond	9.56000	92.43253	9.56000	93.24405				860,400,000,000.00	90,000,000	45,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57697				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29801				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.99988				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.31748				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.47651			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22304			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.72965		100.00000	11.70123			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.41470		100.00000	11.38705			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.17907			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.18704			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.20296			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.21883			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.87500	102.24910		6.87500	102.23000			0.00	0	17,087,000.00
FRB05	On 21/12/2018	Spot Bond		8.88500	100.66938		8.88500	100.64547			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25613			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25606			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.23604			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.54956			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.68500	108.34258		10.68500	108.31177			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.44261			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.05000	123.71748		2.05000	124.52843			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.10000	132.73455		2.10000	265.88271			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.68000	99.02244		2.68000	144.52837			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.73000	112.17326		2.73000	190.26076			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.03500	112.12499		7.03500	112.10358			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.07300	57.28851		8.07300	56.56055			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49900	36.57136		9.49900	35.65643			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.33827		9.73000	34.40041			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	99.18478		100.00000	98.91598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.08311			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.91745			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	106.22278			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.56926			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.89075			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.89075			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.58051			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.87488			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05722			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25997			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03603			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04940			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.96502			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.14490		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.14490		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25593			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13121			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16116			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17448			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12440			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	109.89577			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19304			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12883			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.11645		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.15267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18260			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.13785			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14733			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17338			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16070			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18104			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19226			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17292			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16744			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14969			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14685			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18510			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18276			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17636			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18541			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15677			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.98906		100.09221	11.95968			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.11566			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.18886			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.05630			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07492			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.81557			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40993			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.04605			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04771			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.03484			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.12170			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.16352			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.93721			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24617			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.93721			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.22968			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.11932			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.74106		13.22500	50.72293			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.11168			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.93940			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.93940			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.11184			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08824			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.11757			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	87.44635		3.64500	90.45292			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12329			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12329			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.74416			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91641			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.31402			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98427			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.11534			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.11232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.14786			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.13390			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.67015			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.53261			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.31202			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.15567			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.41180			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.04649			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04574			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.36488			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.48976			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.02547			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.19020			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.29000	119.64610		3.29000	113.62857			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04832			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04978			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.27000	109.62265		3.27000	113.79551			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.11000	98.92313		1.11000	118.71735			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.29000	106.65810		3.29000	113.62857			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.09000	104.43864		2.09000	120.00295			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.16000	103.40602		2.16000	123.38415			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.35393			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.79373			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.28735			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.29271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02943			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04738			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	107.58567			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07142			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06525			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12535			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.26588			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12519			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	105.33869			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.15679			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.83213			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	7.97978		100.00000	7.96024			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	9.41277		100.00000	9.38306			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.23000	138.09669		4.23000	138.06729			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.76619			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.24599			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.82269			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.74675			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.62802			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.59912			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.61000	127.39972		2.61000	255.19291			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.11000	132.62737		2.11000	265.66794			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.83000	125.17907		2.83000	250.74328			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.42000	102.91102		2.42000	121.15609			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.10984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		1.95000	121.64026		1.95000	121.62202			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36855			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52695			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.98859			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.05172			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.91000	90.53297		2.91000	90.51707			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.07420		104.97509	13.04076			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.99947		101.07593	16.95743			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.49321		100.44759	9.46987			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.20589			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.49416		100.76967	15.45596			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90672			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.56000	99.51408		2.56000	99.49748			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.19558			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.94377			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.36000	96.74983		2.36000	102.78781			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.39000	96.45929		2.39000	102.47906			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.61377			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.31000	130.48930		2.31000	331.21464			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.04167			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96469			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.90495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.85825				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.57010				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.49299				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.67491				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.70000		103.10003	5.70000	103.08403				0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	5.98500		104.13141	5.98500	104.11445				0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.97500		102.96575	6.97500	102.94626				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.41000		103.96491	7.41000	103.94402				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.54500		115.95092	7.54500	115.92747				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.08000		107.66557	8.08000	107.64240				0.00	0	433,000.00
FRX23	On 28/02/2023	Spot Bond	9.08000		92.26231	9.08000	92.23967				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.18000		114.01743	9.18000	113.98948				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.95500		97.20918	9.95500	97.18353				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.26500		82.49278	10.26500	82.47022				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.09023				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.09519				0.00	0	51,000,000.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.09928				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.10090				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.10491				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.11136				0.00	0	130,000,000.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.11620				0.00	0	65,000,000.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.13712				0.00	0	35,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.91565				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.48051				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.79000		106.44726	8.79000	106.42225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.85173			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.53392			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.78143			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.70857			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.49000			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.40444			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.26726			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.65075			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.07477			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.10040			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.14994			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21140			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.29671			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.31184			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.66601			0.00	1,000,000	1,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.32535			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.37950			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.69632			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.27245			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.98402			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.24880			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.23594			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.99318			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.93808			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.80616			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.10313			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.10313			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	101.43576			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.28762			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.41625	103.59180		7.41625	100.78250			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.16370			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.35349			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.76954	103.64731		7.76954	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.24192			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.43816			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.22053	103.72349		8.22053	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.51930			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.54160			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.63532			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	102.01084			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35999			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51470			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.57434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		7.75000	111.98485		7.75000	111.96170			0.00	0	29,768,000.00
HWAY23	On 07/12/2023	Spot Bond		1.88000	135.11925		1.88000	270.66116			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.86000	138.31102		1.86000	271.10069			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.23000	101.61906		9.23000	101.59415			0.00	0	18,114,000.00
HWAY35	On 31/07/2035	Spot Bond		9.22500	101.66864		9.22500	101.64373			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.75500	109.25877		1.75000	109.29817			617,760,000,000.00	352,000,000	1,042,695,000.00
I2038	On 31/01/2038	Spot Bond		2.31000	105.45124		2.31000	105.43442			561,330,000,000.00	243,000,000	474,330,000.00
I2046	On 31/03/2046	Spot Bond		2.43000	101.66944		2.43000	101.68183			0.00	0	435,000,000.00
I2050	On 31/12/2050	Spot Bond		2.40000	109.40490		2.40000	109.38718			244,800,000,000.00	102,000,000	415,900,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.92500	105.09729		6.92500	105.07754			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.45951			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37934			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.27130			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52997			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.67000	101.24815		6.67000	101.23021			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.42500	104.93204		7.42500	104.91090			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.14000	107.13879		8.14000	107.11518			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.60000	104.68360		6.60000	104.66503			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13283			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.65049			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.08000	109.97940		4.08000	109.95664			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.24500	103.51762		7.24500	103.49760			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87566			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.93223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		0.93000	105.54844		0.93000	124.53614			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.02000	106.01058		2.02000	124.80651			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90222			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.75699			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.81000	103.45745		7.81000	103.43580			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.33406			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98224			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.71864			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.31500	100.80705		8.31500	100.78462			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.84000	93.88328		8.84000	93.86122			0.00	0	355,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40130			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.89000	85.41163		7.89000	97.80735			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.89000	108.37015		8.89000	102.39981			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95395			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.98503			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.18500	106.05152		7.18500	101.27392			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.09500	106.62501		8.09500	101.29816			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00241		100.00000	0.00240			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.19618		5.00000	102.18239			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.19618		5.00000	102.18239			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.78139		5.00000	100.76787			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.19618		5.00000	102.18239			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.14233		4.00000	100.13138			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.75701			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.90438			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	113.38969		9.20000	113.36183			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92385			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92385			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.79493			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.53026		100.00000	7.51182			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.07594			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83403			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.71873			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.92500	100.25538		8.92500	100.23120			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.48893			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.65867			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24090			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.28370			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.17102		100.00000	4.15799			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	99.74176		5.25000	99.64170			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.35000	99.63490		5.35000	99.53315			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.45000	99.21484		5.45000	99.11206			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.45000	99.11206		5.45000	99.00950			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.45000	99.00950		5.45000	98.90714			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.45000	98.90714		5.45000	98.80500			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.25000	99.94250		5.25000	99.84203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond	5.25000	99.84203		5.25000	99.74176			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.35000	99.53315		5.35000	99.43161			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.35000	99.43161		5.35000	99.33027			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.35000	99.33027		5.35000	99.22914			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.85550			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72434			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91233			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.68358	105.93331		10.68358	101.67406			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.68358	103.35947		10.68358	100.29791			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.05960			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42014			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05858			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.14178		6.50000	103.12377			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12725			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93451			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.57661			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.57661			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.68355			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.79071			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20048			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44501			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.25349			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.17508			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.17843			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.42378			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.59034			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13115			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.32184			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.11397			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.76452			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.35066			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.35394			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11551			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	100.00000	9.30265	100.00000	9.26085			0.00	0	170,000,000.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.95783			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.95783			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.36589			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	87.60345	100.00000	87.39925			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.90110			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.45969			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31581			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.34566			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.36560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		7.93500	106.63564		7.93500	106.61297			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.32000	105.80256		6.32000	101.26696			0.00	0	51,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.38842			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.39000	109.50735		8.39000	104.59508			0.00	0	593,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.80873			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71073			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.06122			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.10500	106.64511		8.10500	106.62196			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.23434			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.43108			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.11000	97.80371		3.11000	115.14117			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.86000	93.54692		3.86000	125.63647			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.88007			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.61925			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.59345			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.29194			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.98025			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.10127			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.75000	88.76399		3.75000	89.52134			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.75000	88.69000		3.75000	95.24984			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.33112			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.95156			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.58172			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24090			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.38500	113.79739		11.38500	113.76316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.38810			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.86000	92.55414		3.86000	125.63647			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.47847			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	99.91377		5.25000	99.81336			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.25000	99.81336		5.25000	99.71315			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	99.71315		5.25000	99.61315			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.60581		5.35000	99.50412			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.50412		5.35000	99.40263			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.40263		5.35000	99.30135			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.30135		5.35000	99.20028			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	99.18546		5.45000	99.08274			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	99.08274		5.45000	98.98023			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	98.98023		5.45000	98.87794			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.87794		5.45000	98.77586			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.50000	98.45706		5.50000	98.35491			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.87994			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.08579			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.09397			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.02148			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86908			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17693			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.95015			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.91026			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.94616			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.61810			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.68421			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.43351			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40064			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41102			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43178			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33836			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.27822			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08574			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.12827			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.81532			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81363			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	92.00000		100.00000	91.77057			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	83.75405		100.00000	83.56456			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	55.72479		100.00000	55.55081			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	64.61151		100.00000	64.48892			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.11165			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.55766		100.00000	43.45213			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36518			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.44079			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	58.40081		100.00000	58.21848			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.50157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.29288			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.28000	148.43027		8.28000	148.39755			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25467			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50955			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.49000	98.26130		8.49000	98.23909			0.00	0	1,003,000.00
LGL03	On 03/04/2018	Spot Bond		8.54000	68.54413		8.54000	96.54036			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		8.99000	107.60228		8.99000	101.93686			0.00	0	227,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.35821			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.17500	102.15527		11.17500	102.12492			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39298			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.20905			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.78573			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.68471			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.32947			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.92884			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.38518			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.78214			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.37391			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23815			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.42490			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.12747			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.30480			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.94268			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34970			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26640			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.15798			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	93.83884		100.00000	93.60425			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	89.32673		100.00000	89.11405			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	65.79907		100.00000	65.63967			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	53.51050		100.00000	53.37944			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	41.77797		100.00000	41.67677			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.58735		100.00000	13.55407			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	33.17223		100.00000	33.09099			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.23500	107.54809		8.23500	107.52438			0.00	0	1,979,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.25515			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.21669			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.23589			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.80800			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.80649			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.79899			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.52891			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.60547			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.62500	102.37725		7.62500	102.35632			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.30500	106.45555		8.30500	106.43201			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.12500	107.31961		9.12500	107.29360			0.00	0	17,400,000.00
MET01	On 15/12/2014	Spot Bond		5.61000	106.83389		5.61000	106.81774			130,152,000,000.00	23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.01638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02047				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.19000	104.87676	9.19000	105.00444				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.07500	102.85152	7.07500	102.83176				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50244				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.55000	103.56330	8.55000	103.53961				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.48048				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.25000	103.47137	8.25000	103.44852				0.00	0	2,173,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.09000	105.21558	6.09000	105.19844				12,180,000,000.00	2,000,000	1,936,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000	77.16702	100.00000	77.00422				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.12500	105.61464	7.12500	105.59455				136,800,000,000.00	19,200,000	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.19500	108.26882	8.19500	108.24519				0.00	0	736,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	74.94867	100.00000	74.79508				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.36500	103.42872	5.36500	103.41359				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.41733	100.89771	6.40166				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.50260	100.61875	6.48676				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.69960				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.71710				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.72887				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.74169				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.75333				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.75902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.82925			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91091			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.26902		100.00000	0.26836			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.26902		100.00000	0.26836			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.58000	100.92291		8.58000	100.89988			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.87500	105.92488		6.87500	101.25844			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.39346			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34269			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75636			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.29604			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.95334			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.92387			0.00	0	130,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03016			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.72500	107.28273		6.72500	107.26313			0.00	0	17,172,056.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56262			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.15500	115.57075		8.15500	115.54523			0.00	0	685,000.00
NBK4		On 28/10/2024	Spot Bond	10.45500	33.21185		10.45500	33.20280			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.17500	107.88509		7.17500	107.86431			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30642			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.38153			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.46000	101.01274		6.46000	100.99541			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28007			0.00	0	100,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.37500	104.54112		7.37500	104.52020			0.00	0	107,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.04889			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.60617			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.92271			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57738			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44098			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45953			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.29080			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43343			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.17607			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.28759			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10979			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49519			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.36974			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.48144			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31724			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.87926			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.80758			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02576			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01922			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51009			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01520			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.09828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.09820			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.87500		105.06791		7.87500	105.04549			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.35639			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.87000		102.24657		5.87000	102.23047			0.00	0	375,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.83918			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.64000		118.20289		11.64000	118.16656			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.85456			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.57830			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.51901			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.12000		159.30152		2.12000	159.27687			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.24000		107.33638		8.24000	107.31283			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.22398			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.65468			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.65468			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.87000		108.81456		8.87000	108.78862			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.61310			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.91483			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.58091			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.57514			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.59891			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.07000		108.78627		9.07000	110.31962			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.62271			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.59897			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.61315			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.27000		108.75841		9.27000	108.73133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.66068			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63220			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.62264			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.80251			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.74483			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.64162			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.15500	136.75133		4.15500	136.72252			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.37500	107.36291		6.37500	107.34460			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		7.97500	121.79590		7.97500	121.76987			51,040,000,000.00	6,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.38000	129.26263		8.38000	129.23378			77,096,000,000.00	9,200,000	7,696,000.00
NRA023	On 31/05/2023	Spot Bond		2.01500	166.68723		2.01500	166.66189			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		8.96000	130.96070		8.96000	130.92933			55,552,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.28495			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25060			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34630			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.01611			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.92476			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05189			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.61407			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.79127			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.48729		100.00000	16.44735			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	22.09440		100.00000	22.04088			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.15500	109.04618		6.15500	109.02812			0.00	0	1,037,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		31.84247	100.00000	31.76532				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.10931				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.20867				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.36932				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.65564				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.50947				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.07080				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.61685				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.16309				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.16015				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.17824				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.16975				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.16361				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.18849				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.17774				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.17002				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.19981				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.18704				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.17747				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.00532				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.03745				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.05190				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.08402				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.22208				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.25417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.74708			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13259			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.92500		107.45900		5.92500	107.44167			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.49000		94.89828		5.49000	94.88408			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70000		39.68473		7.70000	39.67654			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.94000		114.28226		5.92500	114.29375		123,986,267,460,000.00	20,873,109,000	15,374,354,200.00	
R158	On 15/09/2015	Spot Bond	5.92500		114.31219		5.92500	114.29375			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.82500		89.32111		5.82500	89.30694			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.92500		120.77669		5.92500	120.75720			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.75500		84.50734		5.75500	84.49409			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.88000		124.07777		7.88000	124.05157		207,457,674,080,000.00	26,327,116,000	13,315,969,944.00	
R187P	On 21/12/2026	Spot Bond	7.62000		37.17391		7.62000	37.16631			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.54000		34.87579		7.54000	34.86874			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.61000		276.70732		1.61000	276.66830		919,975,896,000.00	571,413,600	226,737,000.00	
R201	On 21/12/2014	Spot Bond	5.14000		106.58676		5.12000	106.59639		12,397,680,000,000.00	2,412,000,000	1,164,740,000.00	
R202	On 07/12/2033	Spot Bond	2.22000		205.23915		2.24000	204.59396		2,977,409,166,000.00	1,341,175,300	1,625,214,973.00	
R2023	On 28/02/2023	Spot Bond	7.54500		101.93415		7.53000	102.01416		53,912,918,220,000.00	7,145,516,000	5,428,451,000.00	
R203	On 15/09/2017	Spot Bond	6.71000		105.55580		6.69000	105.60750		56,847,220,650,000.00	8,472,015,000	4,399,084,000.00	
R2037	On 31/01/2037	Spot Bond	8.81500		98.22358		8.81500	98.20056		22,573,452,000,000.00	2,560,800,000	1,498,900,000.00	
R204	On 21/12/2018	Spot Bond	6.90500		106.86611		6.88500	106.93550		81,760,241,720,275.00	11,840,730,155	7,390,660,000.00	
R2048	On 28/02/2048	Spot Bond	8.87500		99.30305		8.87500	99.27923		26,449,275,000,000.00	2,980,200,000	3,474,442,250.00	
R206	On 15/01/2014	Spot Bond	5.19500		102.15071		5.18000	102.14099		25,891,880,000,000.00	4,984,000,000	2,211,900,000.00	
R207	On 15/01/2020	Spot Bond	7.20000		101.69216		7.19000	101.72268		124,213,806,720,000.00	17,251,917,600	7,757,740,630.00	
R208	On 31/03/2021	Spot Bond	7.31000		96.75343		7.30000	96.79036		90,082,584,850,820.00	12,323,199,022	6,590,163,075.00	
R209	On 31/03/2036	Spot Bond	8.66000		76.24918		8.65500	76.27148		115,837,459,008,660.00	13,376,150,001	8,453,388,001.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.97000		157.50535		1.96000	157.67339			191,090,000,000.00	97,000,000	614,147,000.00
R211	On 31/01/2017	Spot Bond	0.23000		127.38258		0.23000	127.36940			56,166,000,000.00	244,200,000	249,600,000.00
R212	On 31/01/2022	Spot Bond	1.45000		130.24416		1.45000	130.22638			277,675,000,000.00	191,500,000	1,086,601,000.00
R213	On 28/02/2031	Spot Bond	8.48000		87.16546		8.47500	87.18614			83,306,510,880,000.00	9,823,881,000	5,089,589,000.00
R214	On 28/02/2041	Spot Bond	8.84000		76.47401		8.84000	76.45574			107,548,483,120,000.00	12,166,118,000	8,819,747,202.00
R225C	On 15/03/2014	Spot Bond	4.98000		97.74616		4.98000	97.73313			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.09000		95.25650		5.09000	95.24328			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.98500		91.71327		5.98500	91.69833			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.82500		89.32111		5.82500	89.30694			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.74500		86.95988		5.74500	86.94628			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.75500		84.50734		5.75500	84.49409			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.15500		98.81376		5.15500	98.79997			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.17500		96.32797		5.17500	96.31452			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.12500		93.95476		5.12500	93.94178			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.89500		90.42589		5.89500	90.41154			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.76500		88.08492		5.76500	88.07124			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.74500		85.66250		5.74500	85.64924			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.80500		83.11374		5.80500	83.10075			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.66500		78.29403		6.66500	78.28001			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.71500		75.61404		6.71500	75.60040			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.89000		72.57419		6.89000	72.56076			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.87000		70.22828		6.87000	70.21532			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.85000		67.97135		6.85000	67.95884			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.84000		65.76004		6.84000	65.74796			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.15000		62.31608		7.15000	62.30412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond		7.13000	60.24926		7.13000	60.23773			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.22000	57.78580		7.22000	57.77460			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.19000	55.90552		7.19000	55.89473			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.16000	54.10211		7.16000	54.09171			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.13000	52.37206		7.13000	52.36204			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.09000	50.75973		7.09000	50.75007			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.05000	49.21608		7.05000	49.20676			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.82000	43.89942		7.82000	43.89022			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.78000	42.43062		7.78000	42.42177			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.74000	41.02680		7.74000	41.01829			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.70000	39.68473		7.70000	39.67654			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.66000	38.40139		7.66000	38.39351			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.62000	37.17391		7.62000	37.16631			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.58000	35.99956		7.58000	35.99225			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.54000	34.87579		7.54000	34.86874			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26849			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.77349			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.66515			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.82597			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.60773			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		11.93484		100.00000	11.90593			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.11926		100.00000	4.10928			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29998			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.31070			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.35565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93244			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.27652			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61685			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.04688			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.29277			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.28884			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.66832			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.34724			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.47469			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.97437			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.14585			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61711			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30893			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41536			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.69459			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88361			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.76055			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56932			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56932			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.58705			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.97320			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.96985			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42013			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.33976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		104.17777		12.35000	104.14386			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.36878			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.10088		100.00000	13.06914			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.32323			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.86636			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.16681			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.57905			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		86.18267		100.00000	85.98131			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.69012			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.53980		100.00000	1.53603			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.70728		100.00000	6.69103			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.44918		100.00000	15.41175			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.37228		100.00000	13.33988			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.40650			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.39568			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.60000		111.82465		8.60000	111.79892			0.00	0	2,407,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.06712			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.22500		113.67404		7.22500	113.65212			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.62303			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.74000		106.25373		8.74000	106.22889			262,200,000,000.00	30,000,000	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.27501			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.19728			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.17002			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.31640			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.29051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.22500	106.97338		7.22500	106.95275			0.00	0	11,852,530.00
SBK9	On 10/04/2018	Spot Bond	8.48500	103.58128		8.48500	103.55777			0.00	0	4,601,000.00
SBK111	On 09/04/2014	Spot Bond	1.83000	129.62452		1.83000	129.60547			274,500,000.00	150,000	196,000.00
SBN27	On 15/09/2015	Spot Bond	7.38500	111.44690		7.38500	111.42458			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.24500	111.71748		7.24500	111.69552			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.17500	111.85310		7.17500	111.83132			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.09000	100.80227		8.09000	100.78019			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.32000	111.57242		7.32000	111.55026			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.28500	111.64008		7.28500	111.61802			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17690			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.44689			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.06463			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.87333			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	91.67350		100.00000	91.44715			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.74000	104.03511		7.74000	104.01328			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.84866			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61878			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05071			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.05280			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.95000	109.40535		8.95000	109.37918			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.53000	107.43719		9.53000	107.41002			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.84388			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.00406			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.87391			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.57272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond		8.37500	105.21214		8.37500	105.18869			0.00	0	1,590,000.00
SBS3	On 25/05/2026	Spot Bond		8.58000	99.86652		8.58000	99.84372			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.00000	100.83980		9.00000	100.81568			0.00	0	464,000.00
SBS9	On 07/07/2016	Spot Bond		7.10500	113.22436		7.10500	113.20288			0.00	0	272,000.00
SBSI11	On 07/12/2023	Spot Bond		2.14000	132.30645		2.14000	265.02491			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.93000	105.54844		0.93000	124.53614			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.90000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	5.66173		100.00000	5.64786			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.96272		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.50000	109.02579		1.50000	122.28384			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	103.14178		6.50000	103.12377			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.17454			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.92925			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33873			0.00	0	30,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.79000	102.00253		8.79000	101.97857			0.00	0	218,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.98635			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44839			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.05446			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.04567			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.93425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SLI2		On 15/08/2016	Spot Bond	7.22500	107.29669		7.22500	107.27599			121,380,000,000.00	16,800,000	8,400,000.00
SLI3		On 15/08/2023	Spot Bond	8.48500	107.74921		8.48500	101.82263			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.14000	100.63505		8.14000	100.61287			302,808,000,000.00	37,200,000	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.75634			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.64523			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80781			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.65017			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.79000	106.85038		7.79000	106.82807			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.54797			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.49643			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31672			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.98000	99.12013		8.98000	99.09635			0.00	0	24,785,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46926			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.21899			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.90800	88.31219		8.90800	88.29116			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.97000	88.00348		8.97000	87.98239			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.36500	105.11008		6.36500	105.09208			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.45000	95.67043		8.45000	95.64892			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15324			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.87000	101.54215		7.87000	101.52051			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.82500	112.53449		6.82500	112.51362			0.00	0	5,000,000.00
SSN011		On 31/01/2025	Spot Bond	2.50000	100.98740		2.50000	101.35584			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.83500	102.11195		7.83500	102.79864			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.07296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.77688			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.58068			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.30000	110.35697		9.30000	111.78190			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41127			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.38972			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.14472			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94184			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.63549			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.51855			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.51874			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.41850			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.68697			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.28702			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.23078			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.23046			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.21471			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.17304			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.11310			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.07004			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.92447			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.79297			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.60819			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.48500	117.30326		6.48500	111.03717			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.44000	108.60098		8.44000	104.08051			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	59.34627		100.00000	59.21564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		42.80527	100.00000	42.70158				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.25178	100.00000	20.20272				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.39000		100.94987	6.39000	100.93273				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.15524				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.90330				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.12348				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.57661				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.41382				0.00	0	100,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.97331				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.17500		105.27434	7.17500	105.25418				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.33134				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.60918				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.68558				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.24273				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.28078				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.49290	7.83000	101.47171				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.22179				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.26936				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.34968				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.22179				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.26936				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.50455	7.16000	101.27726				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.36256				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.35496				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.53740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51270			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.25750			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.17240			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.95520			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.00304			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.66695		8.73000	101.40014			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.07029			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.20169			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.66645			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27942			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.86526		101.06155	6.84847			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.21418			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.45707			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.38537			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.46140			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.26506			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22403			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.25077			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26987			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.25077			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.26987			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.27942			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23931			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26987			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.37490			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37490			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52760			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.56576			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51806			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.28042			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.32801			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.30897			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.93557			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.87500		110.79078		7.87500	110.76740			0.00	0	553,000.00
TL20	On 22/02/2020	Spot Bond	7.36500		96.73828		7.36500	96.67593			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.59000		109.19460		7.59000	109.17249		681,582,000,000.00	89,800,000	101,872,000.00	
TN20	On 17/09/2020	Spot Bond	8.33000		111.58844		8.33000	111.56328		3,129,847,560,000.00	375,732,000	269,500,000.00	
TN23	On 06/11/2023	Spot Bond	8.57000		119.08670		8.57000	119.05954		2,056,800,000,000.00	240,000,000	99,367,000.00	
TN25	On 19/08/2025	Spot Bond	8.92000		105.18888		8.92000	105.16393		3,683,960,000,000.00	413,000,000	140,000,000.00	
TN27	On 14/11/2027	Spot Bond	8.95500		102.83420		8.95500	102.80973		275,814,000,000.00	30,800,000	12,561,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.06466			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.61786			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.94957			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.75282			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.77454			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.77675			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.88375			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10548			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.39109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44790			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.48195			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.91705		10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.91911		9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.92028		100.00000	9.89384			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.62567			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.30579			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.68596			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.41428			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.64303			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.44424			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.40525			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17962			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.15184			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.12022			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07600			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84173			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.72131			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.63181			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.60354			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.52540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.26000			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.73430			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07000			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.63770			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.70000	111.50502		8.70000	111.47879			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.75134			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40051			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.76438			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.03000	104.15550		9.03000	104.13009			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	91.48038		100.00000	91.25561			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	91.58151		100.00000	91.35649			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	91.61522		100.00000	91.39013			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98490			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.94117			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86511			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.89695			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.89834			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.93350			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93143			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.77257			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.77000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.28500	119.13465		6.28500	119.11461			0.00	0	92,474,050.00
WS05	On 01/08/2018	Spot Bond		0.54000	240.19878		0.54000	240.17191			8,570,880,000.00	15,872,000	67,936,000.00
WSP1	On 28/05/2015	Spot Bond		6.32500	107.14152		6.32500	107.12339			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.19500	108.69615		7.19500	108.67527			0.00	0	85,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP3		On 28/05/2019	Spot Bond	7.44000	110.07445	7.44000	110.05260			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	7.81500	109.03321	7.81500	109.01050			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	7.84000	109.55620	7.84000	109.53331			0.00	0	15,002,500.00
Z009		On 30/11/2013	Spot Bond	5.15500	99.10421	5.15500	99.09034			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	5.87500	90.32071	5.87500	90.30650			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.14500	97.45143	5.14500	97.43791			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.15500	96.21475	5.15500	96.20144			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.80500	88.87968	5.80500	88.86578			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.13500	94.22171	5.13500	94.20873			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	5.87500	90.30650	5.87500	90.29229			0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	6.83000	66.79744	6.83000	66.78525			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	23.93156	100.00000	23.88616			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	12.66727	100.00000	12.64324			0.00	0	0.00

Total for j-Bonds : **1,168,396,268,711,760.00** **57,315,394,678** **02 223 930 235.00**

Grand Total: **1,168,396,931,342,300.00** **57,315,477,176** **02 225 918 188.00**