



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/07/2013

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 22/07/2013	Any day expiry	9.87040	9.87040		9.91240	9.91240		13.38	984,550.00	100	600.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	8.15840	0.00816	16.60040	0.01660	8.158	20.20	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	247.75840	0.24776	214.20040	0.21420	247.758	20.20	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	3.39370	0.00339	7.31070	0.00731	3.394	24.13	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	392.99370	0.39299	354.91070	0.35491	392.994	24.13	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	660.45030	0.66045	702.58090	0.70258	660.450	24.40	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	0.05030	0.00005	0.18090	0.00018	0.050	24.40	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	680.44250	0.68044	722.56370	0.72256	680.443	24.77	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	0.04250	0.00004	0.16370	0.00016	0.043	24.77	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	670.44620	0.67045	712.57200	0.71257	670.446	24.58	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	0.04620	0.00005	0.17200	0.00017	0.046	24.58	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	93.39440	0.09339	135.07080	0.13507	93.394	14.22	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	22.99440	0.02299	22.67080	0.02267	22.994	14.22	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Call	30.65100	0.03065	52.98130	0.05298	30.651	15.48	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Put	90.25100	0.09025	70.58130	0.07058	90.251	15.48	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,570.40130	1.57040	1,612.40700	1.61241	1,570.401	45.99	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.00130	0.00000	0.00700	0.00001	0.001	45.99	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.87320	9.87320	9.91390	9.91390		14.51	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,473.21320	1.47321	1,513.91700	1.51392	1,473.213	32.03	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.01320	0.00001	0.01700	0.00002	0.013	32.03	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	833.47510	0.83348	874.29180	0.87429	833.475	23.17	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.27510	0.00028	0.39180	0.00039	0.275	23.17	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	813.52290	0.81352	854.35500	0.85436	813.523	23.02	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.32290	0.00032	0.45500	0.00046	0.323	23.02	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	526.26370	0.52626	567.56060	0.56756	526.264	20.72	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	3.06370	0.00306	3.66060	0.00366	3.064	20.72	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,573.20950	1.57321	1,613.91180	1.61391	1,573.210	33.58	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.00950	0.00001	0.01180	0.00001	0.010	33.58	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	289.00850	0.28901	330.12090	0.33012	289.008	18.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	15.80850	0.01581	16.22090	0.01622	15.808	18.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	202.64710	0.20265	242.43820	0.24244	202.647	16.83	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	29.44710	0.02945	28.53820	0.02854	29.447	16.83	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	823.49810	0.82350	864.32220	0.86432	823.498	23.10	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.29810	0.00030	0.42220	0.00042	0.298	23.10	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 26/07/2013	Any day expiry	9.85	Call	94.32910	0.09433	128.17440	0.12817	94.329	15.09	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	71.12910	0.07113	64.27440	0.06427	71.129	15.09	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	15.74500	0.01575	25.10300	0.02510	15.745	19.77	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	342.54500	0.34255	311.20300	0.31120	342.545	19.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	372.13640	0.37214	413.58510	0.41359	372.136	19.04	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	8.93640	0.00894	8.68510	0.00969	8.936	19.04	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,773.20510	1.77321	1,813.90580	1.81391	1,773.205	36.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00510	0.00001	0.00580	0.00001	0.005	36.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,673.20690	1.67321	1,713.90820	1.71391	1,673.207	35.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00690	0.00001	0.00820	0.00001	0.007	35.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,623.20810	1.62321	1,663.90980	1.66391	1,623.208	34.35	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.00810	0.00001	0.00980	0.00001	0.008	34.35	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.88020	9.88020	9.92090	9.92090		14.41	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	781.37090	0.78137	822.31380	0.82231	781.371	19.58	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	1.17090	0.00117	1.41380	0.00141	1.171	19.58	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	771.45150	0.77145	812.40530	0.81241	771.451	19.51	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	1.25150	0.00125	1.50530	0.00151	1.252	19.51	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	791.29520	0.79130	832.22760	0.83223	791.295	19.64	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	1.09520	0.00110	1.32760	0.00133	1.095	19.64	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.91660	9.91660	9.95730	9.95730		14.49	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	632.25790	0.63226	674.09320	0.67409	632.258	14.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	15.65790	0.01566	16.79320	0.01679	15.658	14.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	378.60310	0.37860	418.32510	0.41833	378.603	14.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	62.00310	0.06200	61.02510	0.06103	62.003	14.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	688.49970	0.68850	730.14880	0.73015	688.500	14.26	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	11.89970	0.01190	12.84880	0.01285	11.900	14.26	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	641.56650	0.64157	683.37050	0.68337	641.567	14.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	14.96650	0.01497	16.07050	0.01607	14.967	14.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	224.03060	0.22403	259.30980	0.25931	224.031	14.41	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	147.43060	0.14743	142.00980	0.14201	147.431	14.41	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	622.97810	0.62298	664.84400	0.66484	622.978	14.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	16.37810	0.01638	17.54400	0.01754	16.378	14.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	448.39450	0.44839	488.94410	0.48894	448.394	13.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	41.79450	0.04179	41.64410	0.04164	41.794	13.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,666.79370	1.66679	1,707.58460	1.70758	1,666.794	18.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.19370	0.00019	0.28460	0.00028	0.194	18.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,616.83190	1.61683	1,657.63560	1.65764	1,616.832	18.58	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.23190	0.00023	0.33560	0.00034	0.232	18.58	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	308.30600	0.30831	346.59010	0.34659	308.306	14.23	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	91.70600	0.09171	89.29010	0.08929	91.706	14.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,716.76190	1.71676	1,757.54160	1.75754	1,716.762	19.15	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.16190	0.00016	0.24160	0.00024	0.162	19.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.94630	9.94630	9.98680	9.98680		14.86	0.00	23,304	613,704.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,102.12390	1.10212	1,143.31080	1.14331	1,102.124	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	5.82390	0.00582	6.51080	0.00651	5.824	15.06	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	678.05710	0.67806	719.33510	0.71934	678.057	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	31.75710	0.03176	32.53510	0.03254	31.757	14.13	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,200.56720	1.20057	1,241.59350	1.24159	1,200.567	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	4.26720	0.00427	4.79350	0.00479	4.267	15.52	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,151.28490	1.15128	1,192.38720	1.19239	1,151.285	15.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	4.98490	0.00498	5.58720	0.00559	4.985	15.29	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	510.51990	0.51052	549.76410	0.54976	510.520	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	64.21990	0.06422	62.96410	0.06296	64.220	14.02	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	956.14850	0.95615	997.08630	0.99709	956.149	14.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	9.84850	0.00985	10.28630	0.01029	9.849	14.54	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	768.25710	0.76826	809.45720	0.80946	768.257	14.27	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	21.95710	0.02196	22.65720	0.02266	21.957	14.27	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	16/09/2013		Foreign Exchange Future	9.65	Call	403.26440	0.40326	440.67020	0.44067	403.264	14.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	106.96440	0.10696	103.87020	0.10387	106.964	14.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	634.19370	0.63419	675.47570	0.67548	634.194	14.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	37.89370	0.03789	38.67570	0.03868	37.894	14.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	591.28190	0.59128	632.53380	0.63253	591.282	14.00	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	44.98190	0.04498	45.73380	0.04573	44.982	14.00	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	340.24080	0.34024	375.96680	0.37597	340.241	14.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	143.94080	0.14394	139.16680	0.13917	143.941	14.49	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	473.13760	0.47314	511.86120	0.51186	473.138	14.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	76.83760	0.07684	75.06120	0.07506	76.838	14.12	0.00	0	43,095.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	409.94900	0.40995	447.50240	0.44750	409.949	14.28	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	103.64900	0.10365	100.70240	0.10070	103.649	14.28	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	258.88920	0.25889	291.48010	0.29148	258.889	14.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	212.58920	0.21259	204.68010	0.20468	212.589	14.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	396.64850	0.39665	433.90180	0.43390	396.648	14.32	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	110.34850	0.11035	107.10180	0.10710	110.349	14.32	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	370.87900	0.37088	407.48850	0.40749	370.879	14.40	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	124.57900	0.12458	120.68850	0.12069	124.579	14.40	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	179.40490	0.17940	204.95790	0.20496	179.405	15.47	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	333.10490	0.33310	318.15790	0.31816	333.105	15.47	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	311.36490	0.31136	346.12170	0.34612	311.365	14.58	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	165.06490	0.16506	159.32170	0.15932	165.065	14.58	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	284.25330	0.28425	317.96260	0.31796	284.253	14.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	187.95330	0.18795	181.16260	0.18116	187.953	14.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	149.43350	0.14943	172.18890	0.17219	149.434	15.88	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	403.13350	0.40313	385.38890	0.38539	403.133	15.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	215.05930	0.21506	243.46650	0.24347	215.059	15.07	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	268.75930	0.26876	256.66650	0.25667	268.759	15.07	0.00	0	26,069.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	192.94370	0.19294	219.63550	0.21964	192.944	15.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	306.64370	0.30664	292.83550	0.29284	306.644	15.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	119.92150	0.11992	139.50280	0.13950	119.921	16.37	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	493.62150	0.49362	472.70280	0.47270	493.622	16.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	172.97940	0.17298	197.96550	0.19797	172.979	15.56	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	346.67940	0.34668	331.16550	0.33117	346.679	15.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	163.75580	0.16376	187.89740	0.18790	163.756	15.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	367.45580	0.36746	351.09740	0.35110	367.456	15.68	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	73.20740	0.07321	86.18430	0.08618	73.207	17.62	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	726.90740	0.72691	699.38430	0.69938	726.907	17.62	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	131.43470	0.13143	152.30790	0.15231	131.435	16.17	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	455.13470	0.45513	435.50790	0.43551	455.135	16.17	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	124.39940	0.12440	144.49250	0.14449	124.399	16.29	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	478.09940	0.47810	457.69250	0.45769	478.099	16.29	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	57.16690	0.05717	67.60230	0.06760	57.167	18.33	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	860.86690	0.86087	830.80230	0.83080	860.867	18.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	103.59360	0.10359	121.20970	0.12121	103.594	16.70	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	557.29360	0.55729	534.40970	0.53441	557.294	16.70	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	86.75640	0.08676	101.71820	0.10172	86.756	17.14	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	640.45640	0.64046	614.91820	0.61492	640.456	17.14	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	24.75960	0.02476	29.64020	0.02964	24.760	20.85	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,378.45960	1.37846	1,342.84020	1.34284	1,378.460	20.85	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	67.34460	0.06734	79.41770	0.07942	67.345	17.86	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	771.04460	0.77104	742.61770	0.74262	771.045	17.86	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	62.01450	0.06201	73.24110	0.07324	62.014	18.09	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	815.71450	0.81571	786.44110	0.78644	815.714	18.09	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	9.87170	0.00987	11.31150	0.01131	9.872	25.96	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,313.57170	2.31357	2,274.51150	2.27451	2,313.572	25.96	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	52.75620	0.05276	62.45360	0.06245	52.756	18.57	0.00	0	50,958.00

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 16/09/2013	Foreign Exchange Future	10.80	Put	906.45620	0.90646	875.65360	0.87565	906.456	18.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	38.61570	0.03862	45.93390	0.04593	38.616	19.51	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,092.31570	1.09232	1,059.13390	1.05913	1,092.316	19.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	9.31930	0.00932	10.58060	0.01058	9.319	27.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,563.01930	2.56302	2,523.78060	2.52378	2,563.019	27.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	16.56040	0.01656	19.87470	0.01987	16.560	22.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,670.26040	1.67026	1,633.07470	1.63307	1,670.260	22.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	11.55250	0.01155	13.85670	0.01386	11.553	23.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,965.25250	1.96525	1,927.05670	1.92706	1,965.253	23.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,646.33070	2.64633	2,686.84380	2.68684	2,646.331	21.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.03070	0.00003	0.04380	0.00004	0.031	21.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,448.26620	1.44827	1,489.02230	1.48902	1,448.266	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	1.96620	0.00197	2.22230	0.00222	1.966	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,249.95330	1.24995	1,290.91190	1.29091	1,249.953	15.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	3.65330	0.00365	4.11190	0.00411	3.653	15.74	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			9.95620	9.95620	9.99660	9.99660		14.89	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	693.21610	0.69322	734.37960	0.73438	693.216	14.13	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	37.01610	0.03702	37.77960	0.03778	37.016	14.13	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	684.47720	0.68448	725.64260	0.72564	684.477	14.12	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	38.27720	0.03828	39.04260	0.03904	38.277	14.12	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	288.21490	0.28821	321.49450	0.32149	288.215	14.76	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	212.01490	0.21201	204.89450	0.20489	212.015	14.76	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	710.79710	0.71080	751.95460	0.75195	710.797	14.15	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	34.59710	0.03460	35.35460	0.03535	34.597	14.15	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	701.98970	0.70199	743.15020	0.74315	701.990	14.14	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	35.78970	0.03579	36.55020	0.03655	35.790	14.14	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.96040	9.96040	10.00090	10.00090		14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	743.87320	0.74387	785.15380	0.78515	743.873	14.22	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	33.47320	0.03347	34.25380	0.03425	33.473	14.22	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	735.01410	0.73501	776.30000	0.77630	735.014	14.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	34.61410	0.03461	35.40000	0.03540	34.614	14.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	463.70890	0.46371	501.81530	0.50182	463.709	14.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	103.30890	0.10331	100.91530	0.10092	103.309	14.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	398.22670	0.39823	434.97090	0.43497	398.227	14.46	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	137.82670	0.13783	134.07090	0.13407	137.827	14.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	752.76390	0.75276	794.03750	0.79404	752.764	14.23	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	32.36390	0.03236	33.13750	0.03314	32.364	14.23	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,711.81080	1.71181	1,752.47050	1.75247	1,711.811	17.39	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	1.41080	0.00141	1.57050	0.00157	1.411	17.39	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,662.03810	1.66204	1,702.72420	1.70272	1,662.038	17.19	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	1.63810	0.00164	1.82420	0.00182	1.638	17.19	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	528.01230	0.52801	567.08320	0.56708	528.012	14.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	77.61230	0.07761	76.18320	0.07618	77.612	14.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,761.61480	1.76161	1,802.25160	1.80225	1,761.615	17.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	1.21480	0.00121	1.35160	0.00135	1.215	17.60	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.99690	9.99690	10.03770	10.03770		15.06	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	277.57810	0.27758	307.76010	0.30776	277.578	15.32	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	350.67810	0.35068	340.06010	0.34006	350.678	15.32	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	671.86430	0.67186	713.89180	0.71389	671.864	14.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	74.96430	0.07496	76.19180	0.07619	74.964	14.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	663.84680	0.66385	705.86650	0.70587	663.847	14.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	76.94680	0.07695	78.16650	0.07817	76.947	14.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	616.60250	0.61660	658.54270	0.65854	616.603	13.99	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	89.70250	0.08970	90.84270	0.09084	89.703	13.99	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	679.92300	0.67992	721.95690	0.72196	679.923	14.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	73.02300	0.07302	74.25690	0.07426	73.023	14.04	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.00120	10.00120	10.04200	10.04200		15.12	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 25/10/2013	Any day expiry	9.51	Call	594.21400	0.59421	635.57490	0.63557	594.214	14.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	103.01400	0.10301	103.57490	0.10357	103.014	14.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	566.26970	0.56627	605.65770	0.60566	566.270	14.15	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	115.06970	0.11507	113.65770	0.11366	115.070	14.15	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	274.50800	0.27451	304.12770	0.30413	274.508	15.48	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	373.30800	0.37331	362.12770	0.36213	373.308	15.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	608.94420	0.60894	650.80070	0.65080	608.944	14.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	97.74420	0.09774	98.80070	0.09880	97.744	14.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	601.33510	0.60134	643.16670	0.64317	601.335	14.04	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	100.13510	0.10014	101.16670	0.10117	100.135	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.00550	10.00550	10.04620	10.04620		15.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	645.85510	0.64586	687.73390	0.68773	645.855	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	90.35510	0.09036	91.53390	0.09153	90.355	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	538.81290	0.53881	577.62320	0.57762	538.813	14.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	133.31290	0.13331	131.42320	0.13142	133.313	14.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	661.51910	0.66152	703.42780	0.70343	661.519	14.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	86.01910	0.08602	87.22780	0.08723	86.019	14.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	475.69730	0.47570	513.37670	0.51338	475.697	14.44	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	170.19730	0.17020	167.17670	0.16718	170.197	14.44	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	653.66590	0.65367	695.56120	0.69556	653.666	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	88.16590	0.08817	89.36120	0.08936	88.166	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,759.27590	1.75928	1,800.41760	1.80042	1,759.276	16.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	3.77590	0.00378	4.21760	0.00422	3.776	16.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,709.81700	1.70982	1,751.01270	1.75101	1,709.817	16.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	4.31700	0.00432	4.81270	0.00481	4.317	16.45	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry			10.04890	10.04890	10.08880	10.08880		15.35	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	545.38070	0.54538	581.95690	0.58196	545.381	14.54	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	196.48070	0.19648	193.15690	0.19316	196.481	14.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	728.85490	0.72885	769.64060	0.76964	728.855	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	109.95490	0.10995	110.84060	0.11084	109.955	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	721.20960	0.72121	761.98190	0.76198	721.210	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	112.30960	0.11231	113.18190	0.11318	112.310	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	713.60190	0.71360	754.35960	0.75436	713.602	14.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	114.70190	0.11470	115.55960	0.11556	114.702	14.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,757.80090	1.75780	1,798.38640	1.79839	1,757.801	16.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	8.90090	0.00890	9.58640	0.00959	8.901	16.44	0.00	0	7,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.07200	10.07200	10.11150	10.11150		15.37	0.00	0	85,037.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,211.98400	1.21198	1,253.41950	1.25342	1,211.984	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	39.98400	0.03998	41.91950	0.04192	39.984	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,186.25100	1.18625	1,227.75070	1.22775	1,186.251	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	42.15100	0.04215	44.15070	0.04415	42.151	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,140.40900	1.14041	1,182.02210	1.18202	1,140.409	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	46.30900	0.04631	48.42210	0.04842	46.309	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,120.26400	1.12026	1,161.92840	1.16193	1,120.264	14.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	48.26400	0.04826	50.42840	0.05043	48.264	14.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,094.94170	1.09494	1,136.66840	1.13667	1,094.942	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	50.84170	0.05084	53.06840	0.05307	50.842	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	946.70160	0.94670	987.20040	0.98720	946.702	14.41	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	74.70160	0.07470	75.70040	0.07570	74.702	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	674.14450	0.67414	714.41600	0.71442	674.144	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	152.14450	0.15214	152.91600	0.15292	152.145	14.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	641.74630	0.64175	678.92130	0.67892	641.746	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	169.74630	0.16975	167.42130	0.16742	169.746	14.35	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	586.40090	0.58640	622.74710	0.62275	586.401	14.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	204.40090	0.20440	201.24710	0.20125	204.401	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	580.48740	0.58049	616.73500	0.61673	580.487	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	208.48740	0.20849	205.23500	0.20523	208.487	14.58	0.00	0	400.00

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	9.80	Call	523.92600	0.52393	559.12280	0.55912	523.926	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	251.92600	0.25193	247.62280	0.24762	251.926	14.80	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	497.38050	0.49738	532.00820	0.53201	497.381	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	275.38050	0.27538	270.50820	0.27051	275.380	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	424.47070	0.42447	457.25200	0.45725	424.471	15.25	0.00	0	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	352.47070	0.35247	345.75200	0.34575	352.471	15.25	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	382.40580	0.38241	412.68830	0.41269	382.406	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	410.40580	0.41041	401.18830	0.40119	410.406	15.52	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	321.95060	0.32195	349.33470	0.34933	321.951	16.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	519.95060	0.51995	507.83470	0.50783	519.951	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	312.37300	0.31237	339.24880	0.33925	312.373	16.16	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	540.37300	0.54037	527.74880	0.52775	540.373	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	282.61480	0.28261	307.81090	0.30781	282.615	16.47	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	610.61480	0.61061	596.31090	0.59631	610.615	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	243.67320	0.24367	266.43790	0.26644	243.673	16.95	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	721.67320	0.72167	704.93790	0.70494	721.673	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	232.32070	0.23232	254.04950	0.25405	232.321	17.12	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	760.32070	0.76032	742.54950	0.74255	760.321	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	211.45000	0.21145	231.64520	0.23165	211.450	17.46	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	839.45000	0.83945	820.14520	0.82015	839.450	17.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	192.79730	0.19280	211.54430	0.21154	192.797	17.80	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	920.79730	0.92080	900.04430	0.90004	920.797	17.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	161.21820	0.16122	177.32140	0.17732	161.218	18.47	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,089.21820	1.08922	1,065.82140	1.06582	1,089.218	18.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	135.79060	0.13579	149.66780	0.14967	135.791	19.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,263.79060	1.26379	1,238.16780	1.23817	1,263.791	19.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	120.02420	0.12002	132.42350	0.13242	120.024	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,398.02420	1.39802	1,370.92350	1.37092	1,398.024	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	106.61110	0.10661	117.69300	0.11769	106.611	20.14	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,534.61110	1.53461	1,506.19300	1.50619	1,534.611	20.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	91.73410	0.09173	101.28690	0.10129	91.734	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,719.73410	1.71973	1,689.78690	1.68979	1,719.734	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	74.43310	0.07443	82.11560	0.08212	74.433	21.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,002.43310	2.00243	1,970.61560	1.97062	2,002.433	21.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,352.00200	1.35200	1,393.09690	1.39310	1,352.002	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	30.00200	0.03000	31.59690	0.03160	30.002	15.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	68.96710	0.06897	73.78830	0.07379	68.967	23.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,346.96710	2.34697	2,312.28830	2.31229	2,346.967	23.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	67.97970	0.06798	72.46020	0.07246	67.980	24.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,495.97970	2.49598	2,460.96020	2.46096	2,495.980	24.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,673.75230	2.67375	2,713.42610	2.71343	2,673.752	19.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.75230	0.00175	1.92610	0.00193	1.752	19.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,078.55520	2.07856	2,118.51310	2.11851	2,078.555	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	6.55520	0.00656	7.01310	0.00701	6.555	17.36	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.08640	10.08640	10.12570	10.12570		15.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	667.12180	0.66712	707.09510	0.70710	667.122	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	170.72180	0.17072	171.39510	0.17140	170.722	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	660.18650	0.66019	700.13970	0.70014	660.186	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	173.78650	0.17379	174.43970	0.17444	173.787	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	653.89990	0.65390	693.21970	0.69322	653.900	14.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	177.49990	0.17750	177.51970	0.17752	177.500	14.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.13830	10.13830	10.17690	10.17690		15.58	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	329.40420	0.32940	354.19020	0.35419	329.404	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	721.10420	0.72110	707.29020	0.70729	721.104	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	464.48410	0.46448	495.73140	0.49573	464.484	15.50	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	446.18410	0.44618	438.83140	0.43883	446.184	15.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	334.83010	0.33483	359.89820	0.35990	334.830	16.67	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 28/01/2014	Any day expiry	10.51	Put	706.53010	0.70653	692.99820	0.69300	706.530	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	332.10410	0.33210	357.02950	0.35703	332.104	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	713.80410	0.71380	700.12950	0.70013	713.804	16.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.18260	10.18260	10.22130	10.22130		15.74	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,184.97950	1.18498	1,224.98570	1.22499	1,184.979	14.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	92.37950	0.09238	93.68570	0.09369	92.380	14.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,176.31540	1.17632	1,216.31920	1.21632	1,176.315	14.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	93.71540	0.09372	95.01920	0.09502	93.715	14.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,167.66840	1.16767	1,207.66940	1.20767	1,167.668	14.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	95.06840	0.09507	96.36940	0.09637	95.068	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.20680	10.20680	10.24560	10.24560		15.72	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,081.80740	1.08181	1,120.52300	1.12052	1,081.807	14.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	125.00740	0.12501	124.92300	0.12492	125.007	14.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	834.54390	0.83454	873.11480	0.87311	834.544	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	217.74390	0.21774	217.51480	0.21751	217.744	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	827.82260	0.82782	866.38100	0.86638	827.823	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	221.02260	0.22102	220.78100	0.22078	221.023	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	821.13400	0.82113	859.67940	0.85968	821.134	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	224.33400	0.22433	224.07940	0.22408	224.334	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	762.40960	0.76241	800.82020	0.80082	762.410	14.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	255.60960	0.25561	255.22020	0.25522	255.610	14.45	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	734.30180	0.73430	769.27530	0.76928	734.302	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	277.50180	0.27750	273.67530	0.27368	277.502	14.57	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	504.11550	0.50412	533.67410	0.53367	504.116	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	547.31550	0.54732	538.07410	0.53807	547.316	15.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	468.67290	0.46867	496.92190	0.49692	468.673	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	611.87290	0.61187	601.32190	0.60132	611.873	16.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	452.03270	0.45203	479.62620	0.47963	452.033	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	645.23270	0.64523	634.02620	0.63403	645.233	16.27	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	420.77970	0.42078	447.07240	0.44707	420.780	16.55	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	713.97970	0.71398	701.47240	0.70147	713.980	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	392.06690	0.39207	417.08370	0.41708	392.067	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	785.26690	0.78527	771.48370	0.77148	785.267	16.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	378.60360	0.37860	402.99160	0.40299	378.604	16.97	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	821.80360	0.82180	807.39160	0.80739	821.804	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	330.65520	0.33066	352.47110	0.35247	330.655	17.54	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	973.85520	0.97386	956.87110	0.95687	973.855	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	299.85700	0.29986	320.00960	0.32001	299.857	17.98	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,093.05700	1.09306	1,074.40960	1.07441	1,093.057	17.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	281.42520	0.28143	300.52490	0.30052	281.425	18.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,174.62520	1.17463	1,154.92490	1.15492	1,174.625	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	272.78600	0.27279	291.37730	0.29138	272.786	18.41	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,215.98600	1.21599	1,195.77730	1.19578	1,215.986	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	256.36300	0.25636	274.18240	0.27418	256.363	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,299.56300	1.29956	1,278.58240	1.27858	1,299.563	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	220.39390	0.22039	236.13030	0.23613	220.394	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,513.59390	1.51359	1,490.53030	1.49053	1,513.594	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	191.14430	0.19114	204.87560	0.20488	191.144	20.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,734.34430	1.73434	1,709.27560	1.70928	1,734.344	20.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	167.25740	0.16726	179.24840	0.17925	167.257	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,960.45740	1.96046	1,933.64840	1.93365	1,960.457	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	147.65750	0.14766	158.14370	0.15814	147.658	21.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,190.85750	2.19086	2,162.54370	2.16254	2,190.858	21.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,563.01270	1.56301	1,603.10370	1.60310	1,563.013	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	56.21270	0.05621	57.50370	0.05750	56.213	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	143.41140	0.14341	150.39850	0.15040	143.411	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,436.61140	2.43661	2,404.79850	2.40480	2,436.611	22.73	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	12.70	Call	141.09350		0.14109		147.43400	0.14743	141.094	23.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,634.29350		2.63429	2,601.83400	2.60183	2,634.293	23.76	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,519.97960		2.51998	2,559.11770	2.55912	2,519.980	17.97	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.17960		0.01318	13.51770	0.01352	13.180	17.97	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,032.96140		2.03296	2,072.20360	2.07220	2,032.961	16.48	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	26.16140		0.02616	26.60360	0.02660	26.161	16.48	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.20970		10.20970	10.24850	10.24850		15.72	0.00	0	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,218.94590		1.21895	1,259.88420	1.25988	1,218.946	14.56	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	99.24590		0.09925	101.38420	0.10138	99.246	14.56	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,210.32440		1.21032	1,251.28690	1.25129	1,210.324	14.53	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	100.62440		0.10062	102.78690	0.10279	100.624	14.53	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,201.71780		1.20172	1,242.70450	1.24270	1,201.718	14.51	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	102.01780		0.10202	104.20450	0.10420	102.018	14.51	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.30910		10.30910	10.34830	10.34830		15.92	0.00	0	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	762.51680		0.76252	795.55360	0.79555	762.517	15.00	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	393.41680		0.39342	387.25360	0.38725	393.417	15.00	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	757.69030		0.75769	790.63100	0.79063	757.690	15.02	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	398.59030		0.39859	392.33100	0.39233	398.590	15.02	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	752.89310		0.75289	785.74470	0.78574	752.893	15.05	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	403.79310		0.40379	397.44470	0.39744	403.793	15.05	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000		0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.33610		10.33610	10.37540	10.37540		16.03	0.00	0	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,283.69980		1.28370	1,324.55010	1.32455	1,283.700	14.46	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	147.59980		0.14760	149.15010	0.14915	147.600	14.46	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	999.79590		0.99980	1,036.95240	1.03695	999.796	14.54	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	253.69590		0.25370	251.55240	0.25155	253.696	14.54	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	993.24490		0.99324	1,030.38370	1.03038	993.245	14.54	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	257.14490		0.25714	254.98370	0.25498	257.145	14.54	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	986.72660		0.98673	1,023.84400	1.02384	986.727	14.55	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	260.62660		0.26063	258.44400	0.25844	260.627	14.55	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	898.55110		0.89855	935.34580	0.93535	898.551	14.66	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	312.45110		0.31245	309.94580	0.30995	312.451	14.66	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	868.46430		0.86846	905.13300	0.90513	868.464	14.70	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	332.36430		0.33236	329.73300	0.32973	332.364	14.70	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	478.65520		0.47866	502.81550	0.50282	478.655	17.15	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	942.55520		0.94256	927.41550	0.92742	942.555	17.15	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	317.40640		0.31741	334.43330	0.33443	317.406	19.17	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,581.30640		1.58131	1,559.03330	1.55903	1,581.306	19.17	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	276.21300		0.27621	291.16300	0.29116	276.213	19.90	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,840.11300		1.84011	1,815.76300	1.81576	1,840.113	19.90	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	242.72580		0.24273	255.87400	0.25587	242.726	20.63	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,106.62580		2.10663	2,080.47400	2.08047	2,106.626	20.63	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	221.27490		0.22127	226.97850	0.22698	221.275	21.57	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,385.17490		2.38517	2,351.57850	2.35158	2,385.175	21.57	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	213.90340		0.21390	218.29990	0.21830	213.903	23.40	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,777.80340		2.77780	2,742.89990	2.74290	2,777.803	23.40	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,942.03470		1.94203	1,982.20760	1.98221	1,942.035	15.65	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	55.93470		0.05593	56.80760	0.05681	55.935	15.65	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,669.97100		1.66997	1,710.46470	1.71046	1,669.971	15.17	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	83.87100		0.08387	85.06470	0.08506	83.871	15.17	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,451.62030		1.45162	1,492.35060	1.49235	1,451.620	14.78	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
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	115.52030	0.11552	0.11552	116.95060	0.11695	115.520	14.78	0.00	0	0.00	
\$ / R	On 24/06/2014	Any day expiry			9.97000	0.97000	9.97000	9.97000	9.97000			0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future			10.48190	10.48190	10.48190	10.52180	10.52180		16.45	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,149.54030	2.14954	2,190.17660	2.19018	2,149.540	15.53	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	67.64030	0.06764	68.37660	0.06838	67.640	15.53	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,709.83440	1.70983	1,750.14960	1.75015	1,709.834	15.06	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	127.93440	0.12793	128.34960	0.12835	127.934	15.06	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	810.06820	0.81007	841.80950	0.84181	810.068	15.94	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	618.16820	0.61817	610.00950	0.61001	618.168	15.94	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	806.07140	0.80607	837.72210	0.83772	806.071	15.96	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	624.17140	0.62417	615.92210	0.61592	624.171	15.96	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,622.17140	2.62217	2,662.64080	2.66264	2,622.171	16.69	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	40.27140	0.04027	40.84080	0.04084	40.271	16.69	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	588.32650	0.58833	613.62330	0.61362	588.327	17.43	0.00	0	6.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,056.42650	1.05643	1,041.82330	1.04182	1,056.426	17.43	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	361.90160	0.36190	378.42250	0.37842	361.902	19.91	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,980.00160	1.98000	1,956.62250	1.95662	1,980.002	19.91	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	991.55770	0.99156	1,026.86760	1.02687	991.558	15.11	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	409.65770	0.40966	405.06760	0.40507	409.658	15.11	0.00	0	6.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	302.47300	0.30247	316.29710	0.31630	302.473	20.97	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,420.57300	2.42057	2,394.49710	2.39450	2,420.573	20.97	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	287.03580	0.28704	298.81900	0.29882	287.036	23.15	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,955.13580	2.95514	2,927.01900	2.92702	2,955.136	23.15	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	802.09950	0.80210	833.65940	0.83366	802.099	15.99	0.00	0	0.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	630.19950	0.63020	621.85940	0.62186	630.199	15.99	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future			10.62190	10.62190	10.66200	10.66200		16.76	0.00	0	3,920.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,102.57990	1.10258	1,139.06640	1.13907	1,102.580	15.46	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	480.67990	0.48068	477.06640	0.47707	480.680	15.46	0.00	0	6.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	715.46310	0.71546	742.88390	0.74288	715.463	17.51	0.00	0	6.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,093.56310	1.09356	1,080.88390	1.08088	1,093.563	17.51	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,169.03770	2.16904	2,210.10290	2.21010	2,169.038	15.32	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	97.13770	0.09714	98.10290	0.09810	97.138	15.32	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,335.40160	1.33540	1,372.98970	1.37299	1,335.402	14.92	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	313.50160	0.31350	310.98970	0.31099	313.502	14.92	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,677.14860	2.67715	2,717.93480	2.71793	2,677.149	16.28	0.00	0	200.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	55.24860	0.05525	55.93480	0.05593	55.249	16.28	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,258.66350	2.25866	2,299.66140	2.29966	2,258.664	15.43	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	86.76350	0.08676	87.66140	0.08766	86.764	15.43	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,212.99000	2.21299	2,254.01300	2.25401	2,212.990	15.34	0.00	0	0.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	91.09000	0.09109	92.01300	0.09201	91.090	15.34	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future			11.20560	11.20560	11.24700	11.24700		17.76	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,320.81210	2.32081	2,362.54260	2.36254	2,320.812	15.39	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	265.21210	0.26521	265.54260	0.26554	265.212	15.39	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,283.85400	2.28385	2,325.60000	2.32560	2,283.854	15.42	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	278.25400	0.27825	278.60000	0.27860	278.254	15.42	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,247.29890	2.24730	2,289.05960	2.28906	2,247.299	15.45	0.00	0	0.00		
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	291.69890	0.29170	292.05960	0.29206	291.699	15.45	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.94630	9.94630	9.98680	9.98680		14.86	0.00	5	651.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	11,351.10130	0.11351	13,233.93880	0.13234	11,351.101	16.50	0.00	0	200.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	51,721.10130	0.51721	49,553.93880	0.49554	51,721.101	16.50	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	105,310.51570	1.05311	109,438.53190	1.09439	105,310.516	14.83	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	680.51570	0.00681	758.53190	0.00759	680.516	14.83	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	104,332.06120	1.04332	108,462.00860	1.08462	104,332.061	14.79	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	702.06120	0.00702	782.00860	0.00782	702.061	14.79	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	43,736.63330	0.43737	47,547.58230	0.47548	43,736.633	14.21	0.00	0	0.00		
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,106.63330	0.09107	8,867.58230	0.08868	9,106.633	14.21	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 MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Call	106,289.65950	1.06290	110,415.72500	1.10416	106,289.659	14.88	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Put	659.65950	0.00660	735.72500	0.00736	659.659	14.88	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Call	18,422.78690	0.18423	20,228.01400	0.20228	18,422.787	17.97	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	96,222.78690	0.96223	94,078.01400	0.94078	96,222.787	17.97	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	70,310.01290	0.70310	74,348.06730	0.74348	70,310.013	14.26	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	14,110.01290	0.14110	14,198.06730	0.14198	14,110.013	14.26	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	71,781.79370	0.71782	75,823.15260	0.75823	71,781.794	14.27	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	13,581.79370	0.13582	13,673.15260	0.13673	13,581.794	14.27	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Call	32,850.81060	0.32851	35,623.53500	0.35624	32,850.811	16.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Put	50,650.81060	0.50651	49,473.53500	0.49474	50,650.811	16.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Call	29,708.74620	0.29709	32,312.03720	0.32312	29,708.746	16.32	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Put	57,508.74620	0.57509	56,162.03720	0.56162	57,508.746	16.32	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	71,044.14630	0.71044	75,083.70820	0.75084	71,044.146	14.26	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	13,844.14630	0.13844	13,933.70820	0.13934	13,844.146	14.26	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.07200	10.07200	10.11150	10.11150		15.37	0	10.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	70,698.77500	0.70699	69,461.03720	0.69461	70,698.775	16.53	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.20680	10.20680	10.24560	10.24560		15.72	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	42,077.97050	0.42078	44,707.24100	0.44707	42,077.970	16.55	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	71,397.97050	0.71398	70,147.24100	0.70147	71,397.970	16.55	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	41,779.70550	0.41780	44,396.33660	0.44396	41,779.705	16.58	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	72,099.70550	0.72100	70,836.33660	0.70836	72,099.705	16.58	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	42,378.77500	0.42379	45,021.03720	0.45021	42,378.775	16.53	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future				15.17410	15.17410	15.17340	15.17340		13.46	105	27,823.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	580.91480	0.58091	597.43040	0.59743	580.915	13.25	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	146.81480	0.14681	164.03040	0.16403	146.815	13.25	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Call	574.05440	0.57405	590.68280	0.59068	574.054	13.25	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Put	149.95440	0.14995	167.28280	0.16728	149.954	13.25	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Call	567.24000	0.56724	583.97690	0.58398	567.240	13.26	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Put	153.14000	0.15314	170.57690	0.17058	153.140	13.26	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	785.10750	0.78511	801.71300	0.80171	785.108	13.88	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	337.40750	0.33741	356.81300	0.35681	337.408	13.88	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				15.35770	15.35770	15.35490	15.35490		14.29	0	9,337.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	796.78600	0.79679	813.25110	0.81325	796.786	13.86	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	329.08600	0.32909	348.35110	0.34835	329.086	13.86	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	790.93120	0.79093	807.46700	0.80747	790.931	13.87	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	333.23120	0.33323	352.56700	0.35257	333.231	13.87	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	211.80900	0.21181	225.15820	0.22516	211.809	13.61	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,460.76580	1.46077	1,469.49770	1.46950	1,460.766	13.61	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	214.26580	0.21427	227.69770	0.22770	214.266	13.61	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				15.55650	15.55650	15.55180	15.55180		14.55	129	1,950.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,475.86870	1.47587	1,484.44250	1.48444	1,475.869	13.61	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	209.36870	0.20937	222.64250	0.22264	209.369	13.61	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,468.30900	1.46831	1,476.95820	1.47696	1,468.309	13.61	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	767.76450	0.76776	780.55430	0.78055	767.764	15.13	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	1,068.76450	1.06876	1,086.35430	1.08635	1,068.764	15.13	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	764.36540	0.76437	777.15450	0.77715	764.365	15.14	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	1,075.36540	1.07537	1,092.95450	1.09295	1,075.365	15.14	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				15.74900	15.74900	15.74420	15.74420		14.74	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	771.18610	0.77119	783.97630	0.78398	771.186	15.12	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	1,062.18610	1.06219	1,079.77630	1.07978	1,062.186	15.12	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.09910	0.09910	0.09931	0.09931		16.48	10	279.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	922.89030	0.00923	946.28980	0.00946	922.890	14.97	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	13.19030	0.00013	15.78980	0.00016	13.190	14.97	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	220.37520	0.00220	241.98270	0.00242	220.375	16.48	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	16/09/2013			Foreign Exchange Future		0.10	Put	310.67520	0.00311	311.48270	0.00311	310.675	16.48	0.00	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	40.18900	0.00040	47.23280	0.00047	40.189	20.25	0.00	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	1,130.48900	0.01130	1,116.73280	0.01117	1,130.489	20.25	0.00	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10041	0.10041	0.10060	0.10060		18.52	0.00	14,275.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,125.41970	0.01125	1,151.20820	0.01151	1,125.420	17.12	0.00	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	84.81970	0.00085	91.00820	0.00091	84.820	17.12	0.00	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	490.24430	0.00490	515.24450	0.00515	490.244	18.52	0.00	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	449.64430	0.00450	455.04450	0.00455	449.644	18.52	0.00	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	210.50580	0.00211	225.79780	0.00226	210.506	21.26	0.00	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	1,169.90580	0.01170	1,165.59780	0.01166	1,169.906	21.26	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				13.07240	13.07240	13.07680	13.07680		14.49	0.00	71,096.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Call	1,103.35880	1.10336	1,108.25750	1.10826	1,103.359	14.30	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Put	20.95880	0.02096	21.45750	0.02146	20.959	14.30	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Call	1,093.97950	1.09398	1,098.97680	1.09898	1,093.979	14.29	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Put	21.57950	0.02158	22.17680	0.02218	21.579	14.29	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Call	1,084.61620	1.08462	1,089.71610	1.08972	1,084.616	14.28	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		14.50	Put	1,467.13520	1.46714	1,462.96440	1.46296	1,467.135	18.67	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	1,777.32310	1.77732	1,781.97020	1.78197	1,777.323	17.00	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	4.92310	0.00492	5.17020	0.00517	4.923	17.00	0.00	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Call	1,579.10350	1.57910	1,583.72130	1.58372	1,579.104	15.95	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Put	6.70350	0.00670	6.92130	0.00692	6.704	15.95	0.00	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Put	198.29370	0.19829	207.83010	0.20783	198.294	14.26	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Call	1,529.65910	1.52966	1,534.26340	1.53426	1,529.659	15.69	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Put	7.25910	0.00726	7.46340	0.00746	7.259	15.69	0.00	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.80	Call	106.25280	0.10625	109.33850	0.10934	106.253	16.65	0.00	31,212.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.80	Put	833.85280	0.83385	832.53850	0.83254	833.853	16.65	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		14.50	Call	39.53520	0.03954	39.76440	0.03976	39.535	18.67	0.00	7,900.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	43.26520	0.04327	47.70360	0.04770	43.265	13.95	0.00	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Call	778.50730	0.77851	789.69160	0.78969	778.507	13.81	0.00	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Put	56.10730	0.05611	62.89160	0.06289	56.107	13.81	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Call	619.75810	0.61976	632.70500	0.63270	619.758	13.91	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Put	97.35810	0.09736	105.90500	0.10591	97.358	13.91	0.00	46,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Call	420.69370	0.42069	434.63010	0.43463	420.694	14.26	0.00	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Put	22.21620	0.02222	22.91610	0.02292	22.216	14.28	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Call	1,047.33000	1.04733	1,052.87970	1.05288	1,047.330	14.22	0.00	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Put	24.93000	0.02493	26.07970	0.02608	24.930	14.22	0.00	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Call	1,001.12590	1.00113	1,007.33020	1.00733	1,001.126	14.15	0.00	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Put	28.72590	0.02873	30.53020	0.03053	28.726	14.15	0.00	30,800.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	865.66520	0.86567	874.50360	0.87450	865.665	13.95	0.00	0.00
€ / R	On	21/11/2013			Any day expiry				12.07570	12.07570	12.07570	12.07570		13.20	0.00	0.00
€ / R	On	21/11/2013			Any day expiry		11.90	Call	459.46130	0.45946	460.89080	0.46089	459.461	13.04	0.00	0.00
€ / R	On	21/11/2013			Any day expiry		11.90	Put	283.76130	0.28376	285.19080	0.28519	283.761	13.04	0.00	0.00
€ / R	On	21/11/2013			Any day expiry		11.91	Call	454.17150	0.45417	455.60570	0.45561	454.172	13.05	0.00	0.00
€ / R	On	21/11/2013			Any day expiry		11.91	Put	288.47150	0.28847	289.90570	0.28991	288.472	13.05	0.00	0.00
€ / R	On	21/11/2013			Any day expiry		11.89	Call	464.79880	0.46480	466.22330	0.46622	464.799	13.03	0.00	0.00
€ / R	On	21/11/2013			Any day expiry		11.89	Put	279.09880	0.27910	280.52330	0.28052	279.099	13.03	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	922.91520	0.92292	935.26440	0.93526	922.915	14.10	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	180.11520	0.18012	189.66440	0.18966	180.115	14.10	0.00	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	852.02020	0.85202	864.61720	0.86462	852.020	14.10	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	209.22020	0.20922	219.01720	0.21902	209.220	14.10	0.00	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	571.32040	0.57132	583.22500	0.58322	571.320	14.90	0.00	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	428.52040	0.42852	437.62500	0.43763	428.520	14.90	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	1,741.42410	1.74142	1,748.02180	1.74802	1,741.424	15.22	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	41.62410	0.04162	45.42180	0.04542	41.624	15.22	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,069.81740	2.06982	2,074.70220	2.07470	2,069.817	16.19	0.00	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	27.01740	0.02702	29.10220	0.02910	27.017	16.19	0.00	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 13/12/2013	Foreign Exchange Future	11.44	Call	1,836.49580		1.83650	1,842.51310	1.84251	1,836.496		15.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	36.69580		0.03670	39.91310	0.03991	36.696		15.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,788.88160		1.78888	1,795.18070	1.79518	1,788.882		15.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	39.08160		0.03908	42.58070	0.04258	39.082		15.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.24280		13.24280	13.24560	13.24560			15.14	0.00	1,059	31,328.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	242.59230		0.24259	250.20990	0.25021	242.592		14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,163.41990		1.16342	1,172.84420	1.17284	1,163.420		14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	245.61990		0.24562	253.24420	0.25324	245.620		14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.42780		13.42780	13.42960	13.42960			15.40	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,177.38980		1.17739	1,186.80030	1.18680	1,177.390		14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	239.58980		0.23959	247.20030	0.24720	239.590		14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,170.39230		1.17039	1,179.80990	1.17981	1,170.392		14.17	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	725.51190		0.72551	731.30130	0.73130	725.512		15.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	918.81190		0.91881	921.80130	0.92180	918.812		15.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	721.99110		0.72199	727.77610	0.72778	721.991		15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	925.29110		0.92529	928.27610	0.92828	925.291		15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.60670		13.60670	13.60950	13.60950			15.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	729.05160		0.72905	734.85050	0.73485	729.052		15.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	912.35160		0.91235	915.35050	0.91535	912.352		15.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	862.99620		0.86300	864.63180	0.86463	862.996		15.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,174.88330		1.17488	1,180.10410	1.18010	1,174.883		15.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	868.88330		0.86888	870.50410	0.87050	868.883		15.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,170.78800		1.17079	1,176.00030	1.17600	1,170.788		15.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	874.78800		0.87479	876.40030	0.87640	874.788		15.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.00600		14.00600	14.00960	14.00960			16.01	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,178.99620		1.17900	1,184.23180	1.18423	1,178.996		15.52	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.90122		109.90122	109.89807	109.89807			0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,088.78000		8.08878	8,091.93000	8.09193	8,088.780		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,098.78000		8.09878	8,101.93000	8.10193	8,098.780		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,108.78000		8.10878	8,111.93000	8.11193	8,108.780		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	456.13000		0.45613	452.90000	0.45290	456.130		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.46613		111.46613	111.46290	111.46290			0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	476.13000		0.47613	472.90000	0.47290	476.130		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	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	Call	466.13000		0.46613	462.90000	0.46290	466.130		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future			108.36342		108.36342	108.15475	108.15475			0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	6,626.58000		6.62658	6,835.25000	6.83525	6,626.580		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	6,636.58000		6.63658	6,845.25000	6.84525	6,636.580		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	6,646.58000		6.64658	6,855.25000	6.85525	6,646.580		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	103.77000		0.10377	315.16000	0.31516	103.770		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.90623		109.90623	109.69484	109.69484			0.00	0.00	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	83.77000		0.08377	295.16000	0.29516	83.770		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	93.77000		0.09377	305.16000	0.30516	93.770		0.00	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
2050	On 01/08/2013	Bond Future		109.34664	109.34664		109.34132	109.34132			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	9,643.36000	9.64336	9,648.68000	9.64868	9,643.360		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	9,653.36000	9.65336	9,658.68000	9.65868	9,653.360		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	9,663.36000	9.66336	9,668.68000	9.66868	9,663.360		0.00	0	0.00
2050	On 07/11/2013	Bond Future		110.90350	110.90350		110.89843	110.89843			0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	913.50000	0.91350	908.43000	0.90843	913.500		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	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	903.50000	0.90350	898.43000	0.89843	903.500		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	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	893.50000	0.89350	888.43000	0.88843	893.500		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	0.00
AIR03/R157	On 09/03/2016	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future		404.50800	404.50800		405.10900	405.10900			0.00	0	0.00
AL37	On 07/11/2013	Index Future		410.21300	410.21300		410.82300	410.82300			0.00	0	0.00
AL37	On 06/02/2014	Index Future		415.71900	415.71900		416.33700	416.33700			0.00	0	0.00
AL7T	On 01/08/2013	Index Future		479.78500	479.78500		480.75500	480.75500			0.00	0	1.00
AL7T	On 07/11/2013	Index Future		486.55300	486.55300		487.53600	487.53600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future		493.08200	493.08200		494.07900	494.07900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future		431.58500	431.58500		432.25500	432.25500			0.00	0	671.00
ALBI	On 07/11/2013	Index Future		437.67200	437.67200		438.35200	438.35200			0.00	0	165.00
ALBI	On 06/02/2014	Index Future		443.54600	443.54600		444.23500	444.23500			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future		9.11190	9.11190		9.10940	9.10940		11.78	0.00	1,500	6,701.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	100.89830	0.10090	122.36010	0.12236	100.898	12.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	288.99830	0.28900	312.96010	0.31296	288.998	12.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	5.34690	0.00535	12.92080	0.01292	5.347	15.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,193.44690	1.19345	1,203.52080	1.20352	1,193.447	15.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	293.56530	0.29357	312.04250	0.31204	293.565	11.54	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	53.07120	0.05307	69.99380	0.06999	53.071	11.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	300.31380	0.30031	318.40640	0.31841	300.314	11.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	78.41380	0.07841	99.00640	0.09901	78.414	11.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	81.66530	0.08167	102.64250	0.10264	81.665	11.54	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	286.90550	0.28691	305.76250	0.30576	286.905	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	85.00550	0.08501	106.36250	0.10636	85.005	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	627.90650	0.62791	635.78630	0.63579	627.907	12.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.00650	0.01601	26.38630	0.02639	16.007	12.35	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	364.97120	0.36497	379.39380	0.37939	364.971	11.42	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	898.47740	0.89848	913.58460	0.91358	898.477	11.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	25.67740	0.02568	44.48460	0.04448	25.677	11.59	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	641.69270	0.64169	667.84070	0.66784	641.693	11.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	68.89270	0.06889	98.74070	0.09874	68.893	11.62	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	228.20590	0.22821	268.83440	0.26883	228.206	12.29	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	355.40590	0.35541	399.73440	0.39973	355.406	12.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	138.82190	0.13882	173.42690	0.17343	138.822	12.89	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	566.02190	0.56602	604.32690	0.60433	566.022	12.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	42.69230	0.04269	62.08700	0.06209	42.692	14.35	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,169.89230	1.16989	1,192.98700	1.19299	1,169.892	14.35	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	26.93910		0.02694		43.80930	0.04381	26.939	15.08	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,454.13910		1.45414	1,474.70930	1.47471	1,454.139	15.08	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	175.54360		0.17554	213.40470	0.21340	175.544	12.61	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	462.74360		0.46274	504.30470	0.50430	462.744	12.61	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	172.64780		0.17265	210.29700	0.21030	172.648	12.63	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	469.84780		0.46985	511.19700	0.51120	469.848	12.63	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.17280		9.17280	9.16910	9.16910		11.99	0.00	0	0	10,045.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	169.79800		0.16980	207.23150	0.20723	169.798	12.65	0.00	0	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	476.99800		0.47700	518.13150	0.51813	476.998	12.65	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	533.94850		0.53395	583.88920	0.58389	533.948	12.65	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	270.65400		0.27065	315.90070	0.31590	270.654	12.61	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	520.35400		0.52035	570.60070	0.57060	520.354	12.61	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	267.43440		0.26743	312.52840	0.31253	267.434	12.63	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	527.13440		0.52713	577.22840	0.57723	527.134	12.63	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.24030		9.24030	9.23530	9.23530		12.17	0.00	0	0	2,890.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	264.24850		0.26425	309.18920	0.30919	264.248	12.65	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	240.93640		0.24094	284.93600	0.28494	240.936	13.32	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	845.23640		0.84524	894.83600	0.89484	845.236	13.32	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	245.56590		0.24557	289.98160	0.28998	245.566	13.29	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	829.86590		0.82987	879.88160	0.87988	829.866	13.29	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	243.23940		0.24324	287.44750	0.28745	243.239	13.30	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	837.53940		0.83754	887.34750	0.88735	837.539	13.30	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.30570		9.30570	9.30010	9.30010		12.32	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	92.44670		0.09245	136.33140	0.13633	92.447	14.27	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.71090		9.71090	9.70130	9.70130		13.69	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,543.36600		2.54337	2,577.84330	2.57784	2,543.366	14.36	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	82.46600		0.08247	126.54330	0.12654	82.466	14.36	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,498.24420		2.49824	2,532.65900	2.53266	2,498.244	14.31	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	87.34420		0.08734	131.35900	0.13136	87.344	14.31	0.00	0	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,453.34670		2.45335	2,487.63140	2.48763	2,453.347	14.27	0.00	0	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.57670		9.57670	9.59370	9.59370		14.60	0.00	0	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	540.81190		0.54081	559.55210	0.55955	540.812	14.40	0.00	0	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	54.11190		0.05411	55.85210	0.05585	54.112	14.40	0.00	0	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	532.66840		0.53267	551.39290	0.55139	532.668	14.39	0.00	0	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	55.96840		0.05597	57.69290	0.05769	55.968	14.39	0.00	0	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	524.70450		0.52470	543.41520	0.54342	524.704	14.39	0.00	0	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	58.00450		0.05800	59.71520	0.05972	58.004	14.39	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	242.23120		0.24223	256.09360	0.25609	242.231	14.75	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	525.53120		0.52553	523.59360	0.52359	525.531	14.75	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.67670		9.67670	9.69250	9.69250		14.13	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	248.40220		0.24840	262.44730	0.26245	248.402	14.71	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	511.70220		0.51170	509.94730	0.50995	511.702	14.71	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	245.29680		0.24530	259.25180	0.25925	245.297	14.73	0.00	0	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	518.59680		0.51860	516.75180	0.51675	518.597	14.73	0.00	0	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			81.50460		81.50460	-109.09030	-109.09030				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			387.27190		387.27190	401.14440	401.14440				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			485.68820		485.68820	520.03730	520.03730				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			182.09410		182.09410	179.42920	179.42920				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			94.32260		94.32260	97.30570	97.30570				0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEH	On 23/07/2013	Can-Do Future			2.14400		2.14400		6.88720	6.88720			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			126.97430		126.97430		209.56210	209.56210			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			88.73760		88.73760		90.07230	90.07230			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			41.95910		41.95910		45.00000	45.00000			1,440,000.00	30,000	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.57800		10.57800		10.55940	10.55940		14.92	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	768.11100		0.76811	761.48430	0.76148	768.111	14.43	0.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	30.11100		0.03011	42.08430	0.04208	30.111	14.43	0.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	759.26770		0.75927	752.98670	0.75299	759.268	14.43	0.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	31.26770		0.03127	43.58670	0.04359	31.268	14.43	0.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	750.45940		0.75046	744.53030	0.74453	750.459	14.43	0.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	32.45940		0.03246	45.13030	0.04513	32.459	14.43	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.72150		10.72150	10.70130	10.70130		15.32	0.00	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	381.62150		0.38162	392.68510	0.39269	381.622	15.58	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	470.12150		0.47012	501.38510	0.50139	470.122	15.58	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	389.36020		0.38936	400.32190	0.40032	389.360	15.53	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	457.86020		0.45786	489.02190	0.48902	457.860	15.53	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	385.47240		0.38547	396.48470	0.39648	385.472	15.55	0.00	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	463.97240		0.46397	495.18470	0.49518	463.972	15.55	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61500		1.61500	1.62010	1.62010		14.44	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,285.93990		0.12859	1,337.72380	0.13377	1,285.940	14.65	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	35.93990		0.00359	36.72380	0.00367	35.940	14.65	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,195.17970		0.11952	1,247.14790	0.12471	1,195.180	14.58	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	45.17970		0.00452	46.14790	0.00461	45.180	14.58	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,107.03080		0.11070	1,159.02930	0.11590	1,107.031	14.57	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	57.03080		0.00570	58.02930	0.00580	57.031	14.57	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	449.11270		0.04491	487.69970	0.04877	449.113	15.50	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	891.11270		0.08911	879.69970	0.08797	891.113	15.50	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62580		1.62580	1.63080	1.63080		15.18	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	515.59480		0.05156	557.07670	0.05571	515.595	15.18	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	757.59480		0.07576	749.07670	0.07491	757.595	15.18	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	481.22510		0.04812	521.26400	0.05213	481.225	15.34	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	823.22510		0.08232	813.26400	0.08133	823.225	15.34	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.94087		110.94087	110.93560	110.93560				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,049.13000		4.04913	4,054.40000	4.05440	4,049.130			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,059.13000		4.05913	4,064.40000	4.06440	4,059.130			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,069.13000		4.06913	4,074.40000	4.07440	4,069.130			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,115.87000		1.11587	1,110.64000	1.11064	1,115.870			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
EL28	On 07/11/2013	Bond Future			111.12587		111.12587	111.12064	111.12064				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,135.87000		1.13587	1,130.64000	1.13064	1,135.870			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	1,125.87000		1.12587	1,120.64000	1.12064	1,125.870			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
ES18	On 20/04/2018	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
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 01/08/2013	Bond Future			9.22970		87.23319		9.21074	87.38428			0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,859.01000		1.85901		1,707.92000	1.70792	1,859.010		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,181.86000		76.18186		76,332.95000	76.33295	76,181.860		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.34271		84.68229		9.32309	84.83557			0.00	0	0.00
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	7,081.95000		7.08195		6,928.67000	6.92867	7,081.950		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	6,993.67000		6.99367		6,840.39000	6.84039	6,993.670		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	6,905.52000		6.90552		6,752.24000	6.75224	6,905.520		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			9.45025		85.81889		9.42998	85.97430			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	758.25000		0.75825		913.66000	0.91366	758.250		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	833.67000		0.83367		989.08000	0.98908	833.670		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 06/02/2014	Bond Future	9.54	Call	682.72000		0.68272		838.13000	0.83813	682.720		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 01/08/2013	GOVI			430.93500		430.93500		431.60800	431.60800			21,546,750.00	5	405.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	150,550.00000		15.05500		143,820.00000	14.38200	150,550.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	150,650.00000		15.06500		143,920.00000	14.39200	150,650.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	150,750.00000		15.07500		144,020.00000	14.40200	150,750.000		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	89,960.00000		8.99600		83,140.00000	8.31400	89,960.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.01400		437.01400		437.69600	437.69600			0.00	0	0.00
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	89,760.00000		8.97600		82,940.00000	8.29400	89,760.000		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	89,860.00000		8.98600		83,040.00000	8.30400	89,860.000		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	28,690.00000		2.86900		35,600.00000	3.56000	28,690.000		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
GOVI	On 06/02/2014	GOVI			442.87900		442.87900		443.57000	443.57000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Call	28,890.00000		2.88900		35,800.00000	3.58000	28,890.000		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	28,790.00000		2.87900		35,700.00000	3.57000	28,790.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Call	2.00000		0.00020		2.00000	0.00020	2.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Put	2.00000		0.00020		2.00000	0.00020	2.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Put	100.00000		0.01000		100.00000	0.01000	100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI			442.00000		442.00000		442.00000	442.00000			0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Call	100.00000		0.01000		100.00000	0.01000	100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			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
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
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013		Index Future	196.68600	196.68600		196.66600	196.66600			0.00	0	1,041.00
IGOV	On 07/11/2013		Index Future	199.48700	199.48700		199.46700	199.46700			0.00	0	30.00
IGOV	On 06/02/2014		Index Future	202.18800	202.18800		202.16800	202.16800			0.00	0	0.00
ILBI	On 01/08/2013		Index Future	532.54600	532.54600		532.47000	532.47000			0.00	0	186.00
ILBI	On 07/11/2013		Index Future	540.19100	540.19100		540.11400	540.11400			0.00	0	0.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.17000	94.83000		5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.19000	94.81000		5.21000	94.79000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.23000	94.77000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.27000	94.73000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.35000	94.65000		5.37000	94.63000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.38000	94.62000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.55000	94.45000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.80000	94.20000		5.54000	94.46000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.06000	93.94000		5.78000	94.22000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.31000	93.69000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.54000	93.46000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.77000	93.23000		6.49000	93.51000			0.00	0	250.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.88720	7.88720		7.86250	7.86250		9.94	0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.59	Call	328.73880	0.32874	313.07910	0.31308	328.739	10.42	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.59	Put	31.53880	0.03154	40.57910	0.04058	31.539	10.42	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.60	Call	320.44030	0.32044	305.15130	0.30515	320.440	10.39	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.60	Put	33.24030	0.03324	42.65130	0.04265	33.240	10.39	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.61	Call	312.21740	0.31222	297.30770	0.29731	312.217	10.37	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.61	Put	35.01740	0.03502	44.80770	0.04481	35.017	10.37	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14	Call	160.73430	0.16073	158.98130	0.15898	160.734	12.21	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14	Put	362.03430	0.36203	386.28130	0.38628	362.034	12.21	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future			7.93870	7.93870	7.91270	7.91270		11.64	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15	Call	157.75870	0.15776	156.08140	0.15608	157.759	12.24	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15	Put	369.05870	0.36906	393.38140	0.39338	369.059	12.24	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16	Call	154.83830	0.15484	153.23230	0.15323	154.838	12.27	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16	Put	376.13830	0.37614	400.53230	0.40053	376.138	12.27	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 / ¥EN	On 16/09/2013	Foreign Exchange Future			10.17000		10.17000	0.09830	10.14970	10.14970		15.85	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	334.45840		0.33446	0.09830	334.85310	0.33485	334.458	16.32	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	204.45840		0.20446	0.09830	225.15310	0.22515	204.458	16.32	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	328.16520		0.32817	0.09830	328.75220	0.32875	328.165	16.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	208.16520		0.20817	0.09830	229.05220	0.22905	208.165	16.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	321.92920		0.32193	0.09830	322.70570	0.32271	321.929	16.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	211.92920		0.21193	0.09830	233.00570	0.23301	211.929	16.23	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.57708		104.50192		7.54280	104.73435			0.00	0	10,999.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,967.90000		1.96790		1,735.47000	1.73547	1,967.900		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,898.53000		1.89853		1,666.10000	1.66610	1,898.530		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,829.22000		1.82922		1,596.79000	1.59679	1,829.220		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	8,036.48000		8.03648		7,800.75000	7.80075	8,036.480		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.67153		102.06024		7.63579	102.29597			0.00	0	0.00
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	8,181.89000		8.18189		7,946.16000	7.94616	8,181.890		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	8,109.16000		8.10916		7,873.43000	7.87343	8,109.160		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	628.18000		0.62818		867.08000	0.86708	628.180		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
R023	On 06/02/2014	Bond Future			7.76164		103.43007		7.72444	103.66897			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	500.86000		0.50086		739.76000	0.73976	500.860		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	564.54000		0.56454		803.44000	0.80344	564.540		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.99860		119.91907		5.95882	120.00420		3.03	11,991,907.00	100	21,590.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,463.44000		90.46344		90,548.57000	90.54857	90,463.440	3.17	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.17	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.11769		114.80420		6.07130	114.89056		3.03	0.00	0	212.00
R157	On 07/11/2013	Bond Future	5.59	Call	361.84000		0.36184		391.80000	0.39180	361.840	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,349.46000		1.34946		1,293.06000	1.29306	1,349.460	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	367.70000		0.36770		397.99000	0.39799	367.700	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,336.50000		1.33650		1,280.43000	1.28043	1,336.500	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	373.63000		0.37363		404.24000	0.40424	373.630	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,323.61000		1.32361		1,267.86000	1.26786	1,323.610	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,445.81000		1.44581		1,390.60000	1.39060	1,445.810	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	485.35000		0.48535		517.24000	0.51724	485.350	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,466.90000		1.46690		1,411.20000	1.41120	1,466.900	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	490.98000		0.49098		523.12000	0.52312	490.980	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,456.33000		1.45633		1,400.88000	1.40088	1,456.330	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.24953		116.34520		6.19484	116.43279		2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	496.65000		0.49665		529.03000	0.52903	496.650	2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	335.47000		0.33547		359.14000	0.35914	335.470	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,964.23000		1.96423		1,899.12000	1.89912	1,964.230	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	328.93000		0.32893		352.26000	0.35226	328.930	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,985.21000		1.98521		1,919.76000	1.91976	1,985.210	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	332.19000		0.33219		355.69000	0.35569	332.190	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,974.71000		1.97471		1,909.43000	1.90943	1,974.710	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.40629		111.11128		6.34043	111.20006		2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	0.00000		0.00000		0.00000	0.00000	0.000		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
R157	On 07/08/2014	Bond Future			6.60878		112.63544		6.52662	112.72544			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	165.34000		0.16534	255.34000	0.25534		165.340		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	143.50000		0.14350	233.50000	0.23350		143.500		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	154.42000		0.15442	244.42000	0.24442		154.420		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 01/08/2013	Bond Future			7.87175		122.80015		7.85255	122.98050		14.33	0.00	0	57,219.00
R186	On 01/08/2013	Bond Future	7.00	Call	5.60000		0.00560	9.15000	0.00915		5.600	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,586.04000		8.58604	8,409.24000	8.40924		8,586.040	13.99	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	31.90000		0.03190	45.75000	0.04575		31.900	14.05	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,571.07000		6.57107	6,404.57000	6.40457		6,571.070	14.05	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	46.85000		0.04685	65.31000	0.06531		46.850	14.07	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,667.70000		10.66770	10,488.02000	10.48802		10,667.700	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000		0.000	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.02000		0.00002	0.05000	0.00005		0.020	13.99	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,884.13000		13.88413	13,703.81000	13.70381		13,884.130	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.42000		0.00042	0.84000	0.00084		0.420	13.99	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,196.22000		11.19622	11,016.29000	11.01629		11,196.220	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.74000		0.00074	1.41000	0.00141		0.740	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	806.10000		0.80610	789.92000	0.78992		806.100	14.33	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,295.95000		8.29595	8,477.44000	8.47744		8,295.950	14.78	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	6.51000		0.00651	7.65000	0.00765		6.510	14.78	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,971.37000		9.97137	10,152.05000	10.15205		9,971.370	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	1.21000		0.00121	1.54000	0.00154		1.210	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,527.74000		113.52774	113,708.09000	113.70809		113,527.740	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,082.64000		6.08264	5,920.75000	5.92075		6,082.640	14.07	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	242.61000		0.24261	300.56000	0.30056		242.610	14.16	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	3,802.31000		3.80231	3,679.91000	3.67991		3,802.310	14.16	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,011.27000		1.01127	1,139.15000	1.13915		1,011.270	14.26	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	1,687.18000		1.68718	1,634.71000	1.63471		1,687.180	14.26	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,001.28000		2.00128	2,165.45000	2.16545		2,001.280	14.33	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,002.96000		10.00296	10,166.50000	10.16650		10,002.960	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	991.83000		0.99183	972.45000	0.97245		991.830	15.06	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,934.28000		4.93428	5,059.86000	5.05986		4,934.280	14.61	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,139.38000		3.13938	3,082.04000	3.08204		3,139.380	14.61	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	5,407.34000		5.40734	5,538.28000	5.53828		5,407.340	14.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,808.30000		2.80830	2,756.32000	2.75632		2,808.300	14.66	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,363.82000		8.36382	8,518.90000	8.51890		8,363.820	14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,434.06000		1.43406	1,406.22000	1.40622		1,434.060	14.93	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,147.02000		4.14702	4,262.42000	4.26242		4,147.020	14.52	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,800.79000		3.80079	3,733.27000	3.73327		3,800.790	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,832.11000		4.83211	4,956.46000	4.95646		4,832.110	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,216.95000		3.21695	3,158.38000	3.15838		3,216.950	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,883.20000		4.88320	5,008.17000	5.00817		4,883.200	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,178.12000		3.17812	3,120.17000	3.12017		3,178.120	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.96216		124.53233		7.94223	124.71525		14.52	0.00	0	1,168.00
R186	On 07/11/2013	Bond Future	6.50	Call	373.41000		0.37341	396.49000	0.39649		373.410	14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,886.57000		14.88657	14,726.73000	14.72673		14,886.570	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	620.83000		0.62083	654.74000	0.65474		620.830	14.22	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,487.58000		12.48758	12,338.57000	12.33857		12,487.580	14.22	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
R186	On 06/02/2014	Bond Future	7.75	Put	6,747.36000		6.74736	6,656.96000	6.65696	6,747.360	14.58	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	4,084.77000		4.08477	4,180.36000	4.18036	4,084.770	14.58	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	6,692.88000		6.69288	6,603.00000	6.60300	6,692.880	14.58	0.00	0	0.00	
R186	On 06/02/2014	Bond Future			8.04636	120.91355		8.02571	121.09902		14.65	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Call	4,008.92000		4.00892	4,103.47000	4.10347	4,008.920	14.58	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	6,802.14000		6.80214	6,711.22000	6.71122	6,802.140	14.58	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	4,046.74000		4.04674	4,141.81000	4.14181	4,046.740	14.58	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	2,682.88000		2.68288	2,747.90000	2.74790	2,682.880	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	12,257.95000		12.25795	12,134.99000	12.13499	12,257.950	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	2,707.73000		2.70773	2,773.16000	2.77316	2,707.730	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	12,185.17000		12.18517	12,062.62000	12.06262	12,185.170	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.13385	122.55070		8.11245	122.73868		14.24	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	2,658.19000		2.65819	2,722.80000	2.72280	2,658.190	13.98	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	12,331.00000		12.33100	12,207.63000	12.20763	12,331.000	13.98	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	666.88000		0.66688	857.43000	0.85743	666.880	0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	751.98000		0.75198	942.53000	0.94253	751.980	0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future			8.22198	118.94063		8.19980	119.13118		0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	581.70000		0.58170	772.25000	0.77225	581.700	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future			278.34223		278.34223	278.33554	278.33554		0.00	0.00	0	2,546.00	
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	294.99	Put	16,647.77000		16.64777	16,654.46000	16.65446	16,647.770	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.00	Put	16,657.77000		16.65777	16,664.46000	16.66446	16,657.770	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 01/08/2013	Bond Future	295.01	Put	16,667.77000		16.66777	16,674.46000	16.67446	16,667.770	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Call	2,295.61000		2.29561	2,288.81000	2.28881	2,295.610	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future			282.30561	282.30561		282.29881	282.29881		0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Call	2,315.61000		2.31561	2,308.81000	2.30881	2,315.610	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Call	2,305.61000		2.30561	2,298.81000	2.29881	2,305.610	0.00	0.00	0	0.00	
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R201	On 01/08/2013	Bond Future			5.39379		105.47772	5.37352	105.50508		1.98	0.00	0	0.00	
R201	On 01/08/2013	Bond Future	107.45	Call	68,232.04000		68.23204	68,259.40000	68.25940	68,232.040	2.09	0.00	0	0.00	
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.09	0.00	0	0.00	
R201	On 07/11/2013	Bond Future			5.41781	106.96547		5.39232	106.99325		1.74	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	148.24000		0.14824	156.74000	0.15674	148.240	1.70	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	835.55000		0.83555	816.27000	0.81627	835.550	1.70	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	150.97000		0.15097	159.57000	0.15957	150.970	1.70	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	827.28000		0.82728	808.10000	0.80810	827.280	1.70	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	153.73000		0.15373	162.44000	0.16244	153.730	1.70	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	819.04000		0.81904	799.97000	0.79997	819.040	1.70	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	505.61000		0.50561	491.40000	0.49140	505.610	1.41	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	5.24	Call	364.25000		0.36425		378.08000	0.37808	364.250	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	515.02000		0.51502		500.63000	0.50063	515.020	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	368.02000		0.36802		381.94000	0.38194	368.020	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	510.30000		0.51030		496.00000	0.49600	510.300	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.41781		103.99267		5.38449	104.02089		1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	371.82000		0.37182		385.83000	0.38583	371.820	1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	239.04000		0.23904		249.92000	0.24992	239.040	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	627.39000		0.62739		609.66000	0.60966	627.390	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	234.83000		0.23483		245.58000	0.24558	234.830	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	635.30000		0.63530		617.44000	0.61744	635.300	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	236.93000		0.23693		247.74000	0.24774	236.930	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	631.34000		0.63134		613.54000	0.61354	631.340	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.40295		105.40072		5.35543	105.42933		1.09	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.27064		102.43725		5.19030	102.46624			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	14.20000		0.01420		43.19000	0.04319	14.200		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	6.99000		0.00699		35.98000	0.03598	6.990		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	10.60000		0.01060		39.59000	0.03959	10.600		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 01/08/2013	Bond Future			206.55946		206.55946		206.55071	206.55071			0.00	0	43,856.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	16,430.54000		16.43054		16,439.29000	16.43929	16,430.540		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	16,440.54000		16.44054		16,449.29000	16.44929	16,440.540		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	16,450.54000		16.45054		16,459.29000	16.45929	16,450.540		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	490.53000		0.49053		481.82000	0.48182	490.530		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future			209.50053		209.50053		209.49182	209.49182			0.00	0	164.00
R202	On 07/11/2013	Bond Future	208.99	Call	510.53000		0.51053		501.82000	0.50182	510.530		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	500.53000		0.50053		491.82000	0.49182	500.530		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2013	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 01/08/2013	Bond Future			6.70438		108.68832		6.67516	108.79530		5.79	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,475.12000		95.47512		95,582.10000	95.58210	95,475.120	5.99	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.99	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.82146		106.06197		6.78981	106.17050		5.73	0.00	0	3,131.00
R203	On 07/11/2013	Bond Future	5.71	Call	199.73000		0.19973		216.77000	0.21677	199.730	5.60	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,094.96000		4.09496		4,003.47000	4.00347	4,094.960	5.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	355.07000		0.35507		381.17000	0.38117	355.070	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,252.53000		3.25253		3,170.10000	3.17010	3,252.530	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	361.95000		0.36195		388.42000	0.38842	361.950	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,223.98000		3.22398		3,141.92000	3.14192	3,223.980	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	369.11000		0.36911		395.94000	0.39594	369.110	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,195.73000		3.19573		3,114.03000	3.11403	3,195.730	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,832.45000		103.83245		103,940.98000	103.94098	103,832.450	5.93	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	5.93	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 06/02/2014	Bond Future			6.93963		107.48553		6.90535	107.59559		5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	705.20000		0.70520	739.97000	0.73997		705.200	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,244.07000		3.24407	3,168.78000	3.16878		3,244.070	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	532.86000		0.53286	561.38000	0.56138		532.860	5.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,768.56000		3.76856	3,687.02000	3.68702		3,768.560	5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	687.20000		0.68720	721.36000	0.72136		687.200	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,292.20000		3.29220	3,216.30000	3.21630		3,292.200	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	696.16000		0.69616	730.62000	0.73062		696.160	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,268.09000		3.26809	3,192.49000	3.19249		3,268.090	5.20	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.06456		104.77967		7.02732	104.89123		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	574.60000		0.57460	601.33000	0.60133		574.600	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,572.68000		4.57268	4,487.85000	4.48785		4,572.680	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,523.19000		2.52319	2,592.67000	2.59267		2,523.190	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,524.94000		1.52494	1,482.86000	1.48286		1,524.940	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	562.09000		0.56209	588.38000	0.58838		562.090	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,622.93000		4.62293	4,537.66000	4.53766		4,622.930	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	568.32000		0.56832	594.83000	0.59483		568.320	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,597.78000		4.59778	4,512.73000	4.51273		4,597.780	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.19998		106.21695		7.15931	106.33003		0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	277.43000		0.27743	390.51000	0.39051		277.430	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	305.11000		0.30511	418.19000	0.41819		305.110	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	249.73000		0.24973	362.81000	0.36281		249.730	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.93337		105.71112		6.89910	105.86726		7.92	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,827.62000		96.82762	96,983.76000	96.98376		96,827.620	8.20	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000		0.000	8.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.03828		107.20217		7.00177	107.36055		7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	631.55000		0.63155	677.24000	0.67724		631.550	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,937.35000		3.93735	3,824.66000	3.82466		3,937.350	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	642.29000		0.64229	688.52000	0.68852		642.290	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,903.07000		3.90307	3,790.92000	3.79092		3,903.070	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	653.17000		0.65317	699.94000	0.69994		653.170	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,868.95000		3.86895	3,757.34000	3.75734		3,868.950	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,747.25000		1.74725	1,834.83000	1.83483		1,747.250	7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,913.32000		1.91332	1,842.52000	1.84252		1,913.320	7.75	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.13911		104.61039		7.10028	104.77098		7.84	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,185.14000		1.18514	1,241.84000	1.24184		1,185.140	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,294.88000		4.29488	4,190.99000	4.19099		4,294.880	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,198.38000		1.19838	1,255.50000	1.25550		1,198.380	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,265.29000		4.26529	4,161.82000	4.16182		4,265.290	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,172.00000		1.17200	1,228.28000	1.22828		1,172.000	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,324.59000		4.32459	4,220.28000	4.22028		4,324.590	7.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.24939		106.02681		7.20799	106.18958		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,045.03000		1.04503	1,091.54000	1.09154		1,045.030	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,890.54000		5.89054	5,774.28000	5.77428		5,890.540	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,054.93000		1.05493	1,101.75000	1.10175		1,054.930	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,858.90000		5.85890	5,742.95000	5.74295		5,858.900	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,035.21000		1.03521	1,081.40000	1.08140		1,035.210	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,922.27000		5.92227	5,805.69000	5.80569		5,922.270	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.36581		103.44986		7.32155	103.61488		0.00	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 07/08/2014	Bond Future	7.45	Call	312.99000		0.31299		478.01000	0.47801	312.990		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	350.09000		0.35009		515.11000	0.51511	350.090		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	275.88000		0.27588		440.90000	0.44090	275.880		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		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 01/08/2013	Bond Future			5.38671		101.32744		5.34929	101.34388		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,329.33000		30.32933		30,345.77000	30.34577	30,329.330		0.73	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.73	0	0.00
R206	On 07/11/2013	Bond Future			5.51306		102.75667		5.41949	102.77338		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.83000		0.01883		21.95000	0.02195	18.830		0.39	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	237.56000		0.23756		223.97000	0.22397	237.560		0.39	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.12000		0.01912		22.28000	0.02228	19.120		0.39	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	236.05000		0.23605		222.50000	0.22250	236.050		0.39	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.42000		0.01942		22.61000	0.02261	19.420		0.39	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	234.56000		0.23456		221.04000	0.22104	234.560		0.39	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 01/08/2013	Bond Future			7.17777		100.79405		7.13847	100.99464		9.36	0.00	0	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	93,222.86000		93.22286		93,423.45000	93.42345	93,222.860		9.73	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000		9.73	0	0.00
R207	On 07/11/2013	Bond Future			7.27727		102.21570		7.23580	102.41920		9.12	0.00	0	1,905.00
R207	On 07/11/2013	Bond Future	6.69	Call	913.32000		0.91332		982.44000	0.98244	913.320		9.01	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,842.96000		3.84296		3,708.58000	3.70858	3,842.960		9.01	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	927.82000		0.92782		997.68000	0.99768	927.820		9.01	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,806.70000		3.80670		3,673.06000	3.67306	3,806.700		9.01	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	942.48000		0.94248		1,013.08000	1.01308	942.480		9.01	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,770.64000		3.77064		3,637.74000	3.63774	3,770.640		9.01	0	0.00
R207	On 06/02/2014	Bond Future			7.37349		99.94817		7.32980	100.15445		9.05	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,309.95000		1.30995		1,382.33000	1.38233	1,309.950		8.90	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,745.15000		4.74515		4,611.25000	4.61125	4,745.150		8.90	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,280.28000		1.28028		1,351.54000	1.35154	1,280.280		8.90	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,813.84000		4.81384		4,678.82000	4.67882	4,813.840		8.90	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,295.05000		1.29505		1,366.88000	1.36688	1,295.050		8.90	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,779.41000		4.77941		4,644.96000	4.64496	4,779.410		8.90	0	0.00
R207	On 08/05/2014	Bond Future			7.47975		101.30146		7.43364	101.51054		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,142.04000		1.14204		1,199.21000	1.19921	1,142.040		8.86	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,101.41000		7.10141		6,949.50000	6.94950	7,101.410		8.86	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,120.44000		1.12044		1,176.82000	1.17682	1,120.440		8.86	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,177.11000		7.17711		7,024.41000	7.02441	7,177.110		8.86	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,131.20000		1.13120		1,187.98000	1.18798	1,131.200		8.86	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,139.21000		7.13921		6,986.91000	6.98691	7,139.210		8.86	0	0.00
R207	On 07/08/2014	Bond Future			7.59075		99.05072		7.54198	99.26268			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	515.94000		0.51594		727.90000	0.72790	515.940		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	429.64000		0.42964		641.60000	0.64160	429.640		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	472.80000		0.47280		684.76000	0.68476	472.800		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	On 07/08/2014	Bond Future	7.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		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
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 01/08/2013	Bond Future			7.32241		99.04000		7.28813	99.23432		10.28	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,995.53000		89.99553		90,189.85000	90.18985	89,995.530	10.65	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.41801		97.04109		7.38208	97.23815		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	953.78000		0.95378		1,018.96000	1.01896	953.780	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,470.70000		4.47070		4,338.82000	4.33882	4,470.700	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	969.18000		0.96918		1,035.06000	1.03506	969.180	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,428.87000		4.42887		4,297.69000	4.29769	4,428.870	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	984.75000		0.98475		1,051.35000	1.05135	984.750	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,387.26000		4.38726		4,256.80000	4.25680	4,387.260	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,513.91000		2.51391		2,632.44000	2.63244	2,513.910	10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,066.09000		2.06609		1,987.56000	1.98756	2,066.090	10.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,561.66000		5.56166		5,429.85000	5.42985	5,561.660	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.50832		98.34355		7.47072	98.54336		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,391.41000		1.39141		1,459.95000	1.45995	1,391.410	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,521.84000		5.52184		5,390.57000	5.39057	5,521.840	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,407.62000		1.40762		1,476.70000	1.47670	1,407.620	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,482.18000		5.48218		5,351.45000	5.35145	5,482.180	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,375.32000		1.37532		1,443.32000	1.44332	1,375.320	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,130.52000		1.13052		1,182.84000	1.18284	1,130.520	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,173.63000		8.17363		8,023.45000	8.02345	8,173.630	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.60242		96.27854		7.56305	96.48104		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,142.06000		1.14206		1,194.77000	1.19477	1,142.060	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,129.16000		8.12916		7,979.37000	7.97937	8,129.160	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,153.69000		1.15369		1,206.79000	1.20679	1,153.690	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,084.80000		8.08480		7,935.40000	7.93540	8,084.800	10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	449.82000		0.44982		655.09000	0.65509	449.820		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.69918		97.59922		7.65791	97.80449			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	499.19000		0.49919		704.46000	0.70446	499.190		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	548.52000		0.54852		753.79000	0.75379	548.520		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 01/08/2013	Bond Future			8.63634		78.61135		8.61713	78.76586		20.83	0.00	0	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,662.24000		68.66224		68,816.75000	68.81675	68,662.240	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000		0.00000	0.00000	0.000	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	56.06000		0.05606		76.03000	0.07603	56.060	20.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,443.67000		5.44367		5,309.13000	5.30913	5,443.670	20.53	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.72225		76.57588		8.70245	76.73256		22.24	0.00	0	319.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,292.34000		8.29234		8,430.04000	8.43004	8,292.340	22.82	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
R209	On 07/11/2013	Bond Future	9.70	Put	1,143.49000		1.14349		1,124.51000	1.12451	1,143.490	22.82	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,087.83000		4.08783		4,191.80000	4.19180	4,087.830	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,399.46000		3.39946		3,346.75000	3.34675	3,399.460	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,032.23000		6.03223		6,155.68000	6.15568	6,032.230	22.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,035.25000		2.03525		2,002.02000	2.00202	2,035.250	22.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,762.02000		6.76202		6,890.86000	6.89086	6,762.020	22.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,689.32000		1.68932		1,661.48000	1.66148	1,689.320	22.64	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,263.04000		7.26304		7,395.11000	7.39511	7,263.040	22.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,487.31000		1.48731		1,462.70000	1.46270	1,487.310	22.70	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,471.56000		3.47156		3,567.28000	3.56728	3,471.560	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,045.73000		4.04573		3,984.77000	3.98477	4,045.730	22.20	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,007.58000		4.00758		4,110.54000	4.11054	4,007.580	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,475.25000		3.47525		3,421.53000	3.42153	3,475.250	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,047.60000		4.04760		4,151.07000	4.15107	4,047.600	22.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,437.19000		3.43719		3,383.98000	3.38398	3,437.190	22.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,047.11000		6.04711		5,975.82000	5.97582	6,047.110	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,059.38000		4.05938		4,146.15000	4.14615	4,059.380	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,141.64000		6.14164		6,069.53000	6.06953	6,141.640	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,093.10000		4.09310		4,180.28000	4.18028	4,093.100	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,094.23000		6.09423		6,022.53000	6.02253	6,094.230	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.80193		77.60370		8.78155	77.76258		21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,126.97000		4.12697		4,214.56000	4.21456	4,126.970	21.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,782.88000		2.78288		2,844.29000	2.84429	2,782.880	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,304.34000		11.30434		11,204.70000	11.20470	11,304.340	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,736.54000		2.73654		2,797.26000	2.79726	2,736.540	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,439.18000		11.43918		11,338.85000	11.33885	11,439.180	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,759.65000		2.75965		2,820.71000	2.82071	2,759.650	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,371.63000		11.37163		11,271.64000	11.27164	11,371.630	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.88258		75.50942		8.86161	75.67047		21.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.96329		76.54525		8.94172	76.70847		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	725.02000		0.72502		888.24000	0.88824	725.020	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	575.98000		0.57598		739.20000	0.73920	575.980	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	650.56000		0.65056		813.78000	0.81378	650.560	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.33768		159.33768		159.33206	159.33206		0.00	0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,652.32000		13.65232		13,657.94000	13.65794	13,652.320	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,662.32000		13.66232		13,667.94000	13.66794	13,662.320	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,672.32000		13.67232		13,677.94000	13.67794	13,672.320	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	326.04000		0.32604		331.81000	0.33181	326.040	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.68396		159.68396		159.67819	159.67819		0.00	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
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	306.04000	0.30604	0.30604	311.81000	0.31181	306.040			0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	316.04000	0.31604	0.31604	321.81000	0.32181	316.040			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.40173	128.40173	128.40173	128.40387	128.40387				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,588.27000	1.58827	1.58827	1,586.13000	1.58613	1,588.270			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,598.27000	1.59827	1.59827	1,596.13000	1.59613	1,598.270			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,608.27000	1.60827	1.60827	1,606.13000	1.60613	1,608.270			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	220.02000	0.22002	0.22002	222.21000	0.22221	220.020			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.23002	130.23002	130.23002	130.23221	130.23221				0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	240.02000	0.24002	0.24002	242.21000	0.24221	240.020			0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	230.02000	0.23002	0.23002	232.21000	0.23221	230.020			0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 01/08/2013	Bond Future			131.37458	131.37458	131.37458	131.37207	131.37207				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	6,615.42000	6.61542	6.61542	6,617.93000	6.61793	6,615.420			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	6,625.42000	6.62542	6.62542	6,627.93000	6.62793	6,625.420			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	6,635.42000	6.63542	6.63542	6,637.93000	6.63793	6,635.420			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	235.18000	0.23518	0.23518	232.63000	0.23263	235.180			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			133.24518	133.24518	133.24518	133.24263	133.24263				0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	255.18000	0.25518	0.25518	252.63000	0.25263	255.180			0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	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	Call	245.18000	0.24518	0.24518	242.63000	0.24263	245.180			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.43678	89.97368	89.97368	8.41760	90.13125			18.31	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,358.66000	79.35866	79.35866	79,516.23000	79.51623	79,358.660		18.95	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		18.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.52753	87.70596	87.70596	8.50772	87.86582			19.41	0.00	0	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,999.88000	3.99988	3.99988	4,103.95000	4.10395	3,999.880		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,498.58000	3.49858	3.49858	3,442.79000	3.44279	3,498.580		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,041.09000	4.04109	4.04109	4,145.68000	4.14568	4,041.090		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,459.93000	3.45993	3.45993	3,404.66000	3.40466	3,459.930		19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,082.50000	4.08250	4.08250	4,187.62000	4.18762	4,082.500		19.48	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,421.60000	3.42160	3.42160	3,366.86000	3.36686	3,421.600		19.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.61330	88.88317	88.88317	8.59288	89.04516			19.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,912.74000	3.91274	3.91274	3,998.45000	3.99845	3,912.740		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,365.07000	6.36507	6.36507	6,288.79000	6.28879	6,365.070		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,846.17000	3.84617	3.84617	3,931.02000	3.93102	3,846.170		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,463.75000	6.46375	6.46375	6,386.61000	6.38661	6,463.750		18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,879.37000	3.87937	3.87937	3,964.65000	3.96465	3,879.370		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,414.27000	6.41427	6.41427	6,337.56000	6.33756	6,414.270		18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.69675	86.54811	86.54811	8.67571	86.71233			19.24	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
R213	On 08/05/2014	Bond Future	7.66	Call	2,745.08000		2.74508	2,806.27000	2.80627	2,745.080	18.90	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.66	Put	11,409.86000		11.40986	11,306.83000	11.30683	11,409.860	18.90	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Call	2,699.07000		2.69907	2,759.56000	2.75956	2,699.070	18.90	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.64	Put	11,543.13000		11.54313	11,439.40000	11.43940	11,543.130	18.90	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Call	2,722.01000		2.72201	2,782.85000	2.78285	2,722.010	18.90	0.00	0	0.00	
R213	On 08/05/2014	Bond Future	7.65	Put	11,476.37000		11.47637	11,372.99000	11.37299	11,476.370	18.90	0.00	0	0.00	
R213	On 07/08/2014	Bond Future			8.78161		87.73529	8.75992	87.90177		0.00	0	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Call	597.79000		0.59779	764.27000	0.76427	597.790	0.00	0	0	0.00	
R213	On 07/08/2014	Bond Future	8.86	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Call	445.86000		0.44586	612.34000	0.61234	445.860	0.00	0	0	0.00	
R213	On 07/08/2014	Bond Future	8.84	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Call	521.87000		0.52187	688.35000	0.68835	521.870	0.00	0	0	0.00	
R213	On 07/08/2014	Bond Future	8.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R214	On 01/08/2013	Bond Future			8.79646		79.12623	8.77725	79.28520		21.64	0.00	0	840.00	
R214	On 01/08/2013	Bond Future	84.31	Call	68,678.33000		68.67833	68,837.30000	68.83730	68,678.330	22.37	0.00	0	0.00	
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	22.37	0.00	0	0.00	
R214	On 07/11/2013	Bond Future			8.88427		76.95821	8.86446	77.11941		22.99	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Call	917.58000		0.91758	959.57000	0.95957	917.580	22.57	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.80	Put	10,652.46000		10.65246	10,533.25000	10.53325	10,652.460	22.57	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Call	932.93000		0.93293	975.42000	0.97542	932.930	22.57	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.81	Put	10,568.86000		10.56886	10,450.15000	10.45015	10,568.860	22.57	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Call	902.41000		0.90241	943.91000	0.94391	902.410	22.57	0.00	0	0.00	
R214	On 07/11/2013	Bond Future	7.79	Put	10,736.44000		10.73644	10,616.74000	10.61674	10,736.440	22.57	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Put	5,032.34000		5.03234	4,971.03000	4.97103	5,032.340	22.55	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Call	5,295.87000		5.29587	5,397.18000	5.39718	5,295.870	22.54	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	8.99	Put	5,113.33000		5.11333	5,051.25000	5.05125	5,113.330	22.54	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Call	5,334.45000		5.33445	5,436.15000	5.43615	5,334.450	22.54	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.00	Put	5,072.35000		5.07235	5,010.66000	5.01066	5,072.350	22.54	0.00	0	0.00	
R214	On 06/02/2014	Bond Future			8.96712		77.99111	8.94672	78.15450		22.54	0.00	0	0.00	
R214	On 06/02/2014	Bond Future	9.01	Call	5,373.85000		5.37385	5,475.93000	5.47593	5,373.850	22.55	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R248	On 01/08/2013	Bond Future			8.86178		102.57096	8.84762	102.72138		0.00	0	0	603.00	
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R248	On 01/08/2013	Bond Future	7.84	Put	11,993.59000		11.99359	11,843.17000	11.84317	11,993.590	0.00	0	0	0.00	
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R248	On 01/08/2013	Bond Future	7.85	Put	11,864.04000		11.86404	11,713.62000	11.71362	11,864.040	0.00	0	0	0.00	
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R248	On 01/08/2013	Bond Future	7.86	Put	11,734.74000		11.73474	11,584.32000	11.58432	11,734.740	0.00	0	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	0.00	
R248	On 07/11/2013	Bond Future	7.86	Put	12,665.92000		12.66592	12,513.32000	12.51332	12,665.920	0.00	0	0	0.00	
R248	On 07/11/2013	Bond Future			8.95201		99.59684	8.93738	99.74944		0.00	0	0	0.00	
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R248	On 07/11/2013	Bond Future	7.84	Put	12,924.32000		12.92432	12,771.72000	12.77172	12,924.320	0.00	0	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	0.00	
R248	On 07/11/2013	Bond Future	7.85	Put	12,794.99000		12.79499	12,642.39000	12.64239	12,794.990	0.00	0	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	0.00	
R248	On 06/02/2014	Bond Future	9.11	Call	739.18000		0.73918	893.87000	0.89387	739.180	0.00	0	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	0.00	
R248	On 06/02/2014	Bond Future			9.03730		100.93356	9.02221	101.08825		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
R248	On 06/02/2014	Bond Future	9.09	Call	536.83000		0.53683		691.52000	0.69152	536.830		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	638.10000		0.63810		792.79000	0.79279	638.100		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,171.68000		19,171.68000		19,205.86000	19,205.86000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	363.78760		0.03638		366.50270	0.03665	363.788	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	285.78760		0.02858		288.50270	0.02885	285.788	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	315.70670		0.03157		318.46110	0.03185	315.707	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	337.70670		0.03377		340.46110	0.03405	337.707	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	273.83410		0.02738		276.59920	0.02766	273.834	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	395.83410		0.03958		398.59920	0.03986	395.834	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00

Total for Derivatives : **35,963,207.00** **56,317** **2 137 782.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.39040			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.64500		107.16290		6.64500	107.14386			6,645,000,000.00	1,000,000	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.52313			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.07500		108.44999		8.07500	108.42666			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.11450			0.00	20,000,000	10,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.24040			0.00	0	750,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.11619		8.00000	48.10593			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.94000		98.73547		8.94000	98.71200			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.99500		104.32333		6.99500	104.30385			0.00	0	8,085,000.00
AB07	On 07/03/2014	Spot Bond			6.52000		104.67950		6.52000	104.66125			0.00	0	10,137,900.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.60842			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.36000		108.37552		8.36000	108.35141			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.50496			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000		137.35190		0.62000	137.33234			7,192,000,000.00	11,600,000	11,600,000.00
ABCP13	On 07/12/2023	Spot Bond			2.17000		131.48154		2.17000	263.20296			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.07608			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.05867			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
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.23177				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.63553				0.00	0	4,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.66406				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.68295				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.25500		110.54161	7.25500	110.52020				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.86090				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.12000		105.65429	7.12000	105.63421				0.00	0	12,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.45233				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.49578				0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.25174				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.27528				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.29930				0.00	0	1,800,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.55056				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.69284				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.22000		105.47547	6.22000	105.45767				0.00	0	13,299,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.09713				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.96297				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		130.91647	5.07000	130.88224				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.84000		125.92114	2.84000	125.89569				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		117.04162	2.57000	117.01877				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		100.22677	4.22000	100.20262				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	8.00000		90.73224	8.00000	90.68291				920,000,000,000.00	115,000,000	700,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.66000		112.50331	10.66000	112.47157				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.24965				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.55181				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
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.58239			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69327			0.00	0	150,000.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.15329		3.87000	110.12793			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	28.66758		100.00000	28.59814			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.91000	164.03262		1.91000	164.00351			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.40514		2.76000	152.37460			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	1.94000	166.39112		1.94000	166.36146			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.16000	165.26251		2.16000	165.23206			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.65625	71.65604		7.65625	71.63464			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.65625	71.65604		7.65625	71.63464			0.00	0	0.00
ABN37		On 07/07/2016	Spot Bond	84.61000	16.35442		84.61000	16.32698			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.20000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61054			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.34000			0.00	0	0.00
ABN41		On 01/10/2014	Spot Bond	100.00000	43.85943		100.00000	43.77622			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.16000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.67000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.62000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.38000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.30695			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14088			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.85000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.66000	103.54711		6.66000	103.52857			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.62000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.19000			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	88.80000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.82000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44720				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.78500	117.97473	6.78500	117.95334				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13302				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.42000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.92000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000	93.83096	2.62000	99.62186				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69500	99.66904	2.69500	145.37850				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.76000	111.13785	2.76000	188.38318				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	84.27000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.14000	91.96779	9.14000	94.27623				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
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.40000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	91.52000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.30000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	104.37019				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	89.26000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	82.26000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.44000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.30000	88.73526	9.30000	88.92255				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	97.96000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.24500	110.17727	9.24500	110.43675				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.45000	91.11081	8.45000	92.61493				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
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99000			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	100.00000	3.15601		100.00000	3.14978			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	7.96000	110.78444		7.96000	110.76095			0.00	0	1,857,000.00
ABS5		On 01/05/2015	Spot Bond	6.59500	104.68548		6.59500	104.66702			0.00	0	5,900,000.00
ABS6		On 01/06/2020	Spot Bond	8.52500	99.50858		8.52500	99.48589			0.00	0	1,493,000.00
ABS7		On 11/09/2026	Spot Bond	9.50000	98.01754		9.50000	97.99282			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.24500	108.30747		7.24500	108.28653			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	4.00000	124.89751		4.00000	124.86832			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.32000	127.81413		1.32000	127.79350			19,800,000,000.00	15,000,000	15,000,000.00
ABS12		On 07/12/2023	Spot Bond	1.98000	133.56076		1.98000	267.36656			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.56000	123.09107		0.56000	125.81873			0.00	0	3,000,000.00
ABS14		On 31/01/2022	Spot Bond	1.82000	123.72859		1.82000	126.19176			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.81617			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	31.10766		100.00000	31.03231			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.18716			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.18716			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	10.94500	109.53665		10.94500	109.50494			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.59998			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.56504		100.00000	1.56124			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.64350			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.26061			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.59989			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.32834		100.00000	9.30574			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
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.59453			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.55645			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.83751		11.00000	57.82097			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.32834		100.00000	9.30574			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20373			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.43369			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
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.66603			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69892			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77291			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66591			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68822			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69803			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85063			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85063			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84968			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64808			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84968			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85159			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.57955			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.63551			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.62584			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52450			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
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.62584			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67488			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.69698			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.70589			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.68806			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.58112			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64809			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.91500	106.01636		8.91500	106.14510			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.59461			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.31000	105.20834		7.31000	100.67463			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.85795			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.94213			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.70433			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	99.89222			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.68446		100.00000	4.67410			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.32651		100.00000	6.31259			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.83179			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.90255			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.95700			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.66587			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15570			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15570			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89222			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04973			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
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.64352			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.63817			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.81320			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97448			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.81272			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.44335			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.63080			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.75039			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.13923			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52034			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.66856			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69189			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.55074			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65445			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28098			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58297			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56775			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59729			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65266			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62138			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58566			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59550			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.47504	10.23000	103.44699			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.60518			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
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59013			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82671			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52807			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55468			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.01500	104.42943		9.01500	104.40428			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64991			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.02963		1.75000	108.13223			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59461			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.59622			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63255			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65465			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61045			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.59896			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65023			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62814			0.00	76,000,000	76,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67671			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63255			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65906			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21590			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65023			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.63422			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67203			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.68363			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.53764			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.54800			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
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58998			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60341			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.68640			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.67494			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72520			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.63698			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71815			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72080			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72520			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	88.35263			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.68994			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.68994			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	110.56217			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	111.36111			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59276			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58656			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.01540			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.07700			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25686			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.61894			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63675			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.46764		100.00000	6.45197			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.10988			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23793			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32323			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
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02039			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.03055			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.04405			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.08755			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.59500		99.16778		7.59500	99.14678			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.11544			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.13576			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.23500		104.56921		8.23500	104.54627			36,234,000,000.00	4,400,000	2,395,000.00
AIR02	On 30/04/2023	Spot Bond	8.94000		120.28585		8.94000	120.25711			14,304,000,000.00	1,600,000	400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		41.01928	100.00000		40.91992			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.89500		113.40830		6.89500	113.38741			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		46.50489	100.00000		46.39099			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.11655	100.00000		14.08531			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.94500		150.64423		2.94500	150.61328			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.88305		4.57000	129.62205			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.17898			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.40055			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.70041			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73145			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.70864			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47707			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.48500		108.45662		8.48500	108.43200			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.10511			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.00315			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		85.58000	100.00000		85.38461			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
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.84972				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.97000		112.97963	6.97000	112.95848				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.44551				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.65965				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.54500		103.17446	6.54500	103.15614				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.40311				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.10000		104.50825	7.10000	104.48833				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.41000		108.35648	8.41000	108.33209				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.48655				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.57334		105.37877	10.57334	103.43046				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.57214		102.49209	10.57214	101.70140				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.60510		102.36811	10.60510	101.63371				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.59666				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.63807		102.12472	10.63807	101.56207				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.48177		101.74030	11.48177	101.72902				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.61149				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.61149				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.61155				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.82334		101.12905	10.82334	100.90105				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.75361		103.81422	10.75361	101.68546				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.57214		102.49209	10.57214	101.70140				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.68126		102.70324	10.68126	101.92797				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.86184		95.48101	9.86184	101.43752				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.57892				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.56832				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
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.56832				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.53630				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.41231		100.97475	10.41231	100.81228				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.18500		100.43222	11.18500	100.38672				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.05041				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.53955	10.22500	97.70099				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000	0.00000	92.44505				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.41293				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.52271				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.86731	12.22500	100.57502				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.55959				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.88500		63.21182	10.88500	97.93711				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.54213				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.55669				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.55669				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	98.48805				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.53513				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.40466				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.57334		105.38775	13.57334	103.55599				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.82084		102.33761	14.82084	102.34751				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.71646		102.38271	13.71646	101.74104				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.74466				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.74466				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.74466				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
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.77337			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.22469		100.00000	9.20719			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.81026		100.00000	19.76227			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.02957		100.00000	17.98588			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.12936		100.00000	11.10239			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.12936		100.00000	11.10239			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.45593		100.00000	13.42333			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.65933		100.00000	11.63108			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	63.96312		100.00000	63.84177			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09297			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61168			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62646			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.88000	105.53883		1.88000	169.77827			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.86000	96.80942		7.86000	143.83381			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.86000	98.09352		7.86000	144.10207			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.24500	101.07650		8.24500	101.05418			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.71084			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23586			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	101.42079			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.89883			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61183			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
BD32AU	On 08/05/2014	Spot Bond	100.00000	61.71339	100.00000	61.56389				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	69.97837	100.00000	69.97836				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.63500	100.29374	7.63500	100.27333				5,191,800,000.00	680,000	3,170,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.09341				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01701				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01741				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01876				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.02011				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.02369				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44790				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.52831				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56277				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.57425				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.71206				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.89579				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.77158	100.00000	6.75500				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.77158	100.00000	6.75500				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60749				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65976				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67401				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.01000	105.56949	8.01000	105.54696				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71674				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79254				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.86751	100.00000	3.85814				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
BG42YU	On 15/03/2017	Spot Bond	100.00000		3.86751	100.00000	3.85814				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.34500		108.52076	6.34500	108.50204				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.35303				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.85036				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.38681				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.69544				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.97313				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.38714	100.00000	7.36924				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.16305				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.97655				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.03298				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.13550				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.56166				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.25785				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.64818				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.58500	100.00000	10.55936				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.92000		110.20147	6.92000	110.18111				0.00	0	1,197,000.00
CBL08	On 02/11/2016	Spot Bond	9.06000		117.15134	9.06000	117.12313				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.83745				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.56147				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.76000		106.49876	8.76000	106.47395				49,056,000,000.00	5,600,000	9,014,000.00
CBL12	On 06/09/2018	Spot Bond	10.79500		106.30364	10.79500	106.27327				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	102.16499				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.04500		107.56013	11.04500	107.52819				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.51326				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
CBL16	On 18/05/2017	Spot Bond		8.95000	103.25048		8.95000	103.22593			0.00	0	1,947,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.60580			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.48500	102.76752		11.48500	102.73582			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.55808			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.02784			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.42115			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.77500	95.58232		9.77500	95.55753			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.69000	119.13482		9.69000	119.10402			46,512,000,000.00	4,800,000	1,200,000.00
CCT02	On 12/06/2024	Spot Bond		9.54000	115.17275		9.54000	115.14343			30,528,000,000.00	3,200,000	800,000.00
CCT03	On 15/03/2025	Spot Bond		8.98000	119.49463		8.98000	119.46610			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22521			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.31000	105.49605		11.31000	105.46451			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.58709			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68747			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.03450			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03975			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07812			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17997			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.19811			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.17380			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.60347			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.57216			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.30227			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20402			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
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.14828			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.63476			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.50500	105.32679		10.50500	105.29699			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.08500	103.73724		8.08500	103.71456			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.63482			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.82685			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.08290			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.08290			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48095			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.00787		100.00000	21.95455			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.82923		100.00000	21.77634			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66593			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	67.28486		100.00000	67.12186			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	56.65677		100.00000	56.51952			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.19193			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87780			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.61833		10.11000	100.59136			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87780			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
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27740			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.32078			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44705			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	101.14996		2.76000	113.13193			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	110.03071		3.14000	113.14601			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.25938		8.25000	103.23670			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	100.87780			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.87780			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.11625		3.10000	112.73295			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.82186		2.40000	112.45408			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96328			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90762			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19127			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19393			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.84500	104.15559		7.84500	104.13370			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21778			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21455			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01885			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01810			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.89500	104.33110		7.89500	104.30902			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.89500	104.33110		7.89500	104.30902			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.66836			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.53813			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
CLN225	On 09/12/2016	Spot Bond		7.94500	103.19180		7.94500	103.16983			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68379			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76048			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10503			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10503			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.32932		100.17539	64.17323			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94876			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27497			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69419			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08821			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16489			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.85908		9.35000	103.83286			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.85908		9.35000	103.83286			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03418			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03729			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.84916			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.68742			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.81176			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.49553			0.00	0	16,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	16,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52096			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.81500	106.78926		8.81500	106.76423			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.80532			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.11070			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58228			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58228			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.84572			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78641			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.71100			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91988			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62372			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63473			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.13642			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.33324			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26694			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63294			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86138			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88019			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57592			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
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.46294				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.60161				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70316				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70316				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70316				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70316				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.41886				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.04129				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60119				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60119				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59391				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48420				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59391				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30638				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.73465				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48424				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48424				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47794				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.64841	100.00000	6.63230				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.71198				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960				0.00	0	0.00
CLN310	On 20/03/2018	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
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.49592			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.42000	96.05850		10.42000	96.62126			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.94000	95.46220		10.94000	98.24977			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45453			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.73577			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.45791			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98042			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.82606			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.00836		8.80500	101.98633			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63698			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98020			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66965			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68289			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.73401			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27107			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79242			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79242			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79242			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75067			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.54119			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	100.00000	49.17306		100.00000	49.01954			0.00	0	125,000,000.00
CLN39		On 07/02/2016	Spot Bond	100.00000	28.24965		100.00000	28.18643			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
CLN40	On 07/02/2016	Spot Bond	100.00000		28.24965	100.00000	28.18643				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.23184	7.01000	36.84457				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	149.03674				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
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00072	100.00000	0.00071				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00072	100.00000	0.00071				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.24500		101.07650	8.24500	128.50912				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.86000		32.72851	7.86000	143.83381				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.86000		33.11752	7.86000	144.10207				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.31973				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.18565				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.26588				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.26588				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.69268				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.64272				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.65259				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.65023				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.98042				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.58479				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.39500		113.72315	8.39500	110.12111				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.41000		103.50375	8.41000	103.48046				43,732,000,000.00	5,200,000	8,200,000.00
COJ05	On 05/06/2023	Spot Bond	9.68500		117.39127	9.68500	117.36093				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.84500		107.63896	7.84500	107.61633				15,690,000,000.00	2,000,000	1,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.27500		111.70422	9.27500	111.67671				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.73000		98.92683	9.73000	98.90115				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
COT02	On 03/04/2028	Spot Bond		10.59000	100.21573		10.59000	100.18749			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.59000	92.87340		10.59000	92.84722			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.01580			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05691			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.92369			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.84604			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.87826			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.59090			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.13500	94.37105		12.13500	92.74741			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.13115		100.00000	12.09327			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.90753			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.68500	98.56428		7.68500	99.58266			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.22842			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.24347			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.52669			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55350			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.49966			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.84500	104.40346		6.84500	104.38400			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.64500	123.24591		6.64500	123.22389			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.87500	112.28338		7.87500	112.25942			59,850,000,000.00	7,600,000	45,439,000.00
DV23	On 27/02/2023	Spot Bond		8.38000	114.58196		8.38000	114.55598			43,576,000,000.00	5,200,000	92,820,000.00
E170	On 01/08/2020	Spot Bond		7.53500	138.51704		7.53500	131.75114			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.12396			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.28794			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
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39593			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.46753			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.17310			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980		0.00010	130.71195			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.12500		114.38794		2.12500	114.36702			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17500		101.37596		2.17500	101.35728			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.17500		112.20796		9.17500	106.90668			7,340,000,000.00	800,000	11,300,000.00
EMM02	On 11/03/2021	Spot Bond	9.02500		113.11656		9.02500	113.08943			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.64000		104.89461		9.64000	104.86778			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.20500		93.75638		10.20500	96.69455			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.14691			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.23473			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.92084			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		56.82833		100.00000	56.69066			60,000,000,000.00	600,000	300,000.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		59.79786		100.00000	59.65299			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		95.15708		100.00000	94.91618			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		90.35949		100.00000	90.14228			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.87549		3.00000	127.84909			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.80500		104.39943		10.80500	104.36958			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.93741			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.95896			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.29484			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.40500		84.97648		9.40500	99.65526			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.40126			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
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.28257			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.25374			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.42864			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.38995			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.13636			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18208			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.21868			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.14185			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15376			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20831			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.28500		105.92380		6.28500	105.90589			0.00	0	6,012,000.00
ES18	On 20/04/2018	Spot Bond	7.18500		110.55417		7.18500	110.53285			61,791,000,000.00	8,600,000	277,367,000.00
ES23	On 25/01/2023	Spot Bond	7.94000		113.53807		7.94000	113.51366			58,756,000,000.00	7,400,000	252,488,000.00
ES26	On 02/04/2026	Spot Bond	8.42500		97.97423		8.42500	97.95215			20,220,000,000.00	2,400,000	43,293,000.00
ES33	On 15/09/2033	Spot Bond	9.21500		87.07274		9.19500	87.21125			650,579,000,000.00	70,600,000	906,937,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11608			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10870			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.50066			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.30574			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.60938			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.51695		100.00000	12.48662			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.18065		100.00000	12.15114			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.30375			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.35080			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.50131			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
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.58594			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.89500	105.46624		6.89500	105.44681			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.88500	99.12709		8.88500	99.10355			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68866			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68859			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.96267			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.18936			0.00	0	200,000.00
FRBC21	On 21/12/2018	Spot Bond		10.68500	106.35809		10.68500	106.32785			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.04698			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	80.59453		100.00000	80.40704			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.92000	124.42110		1.92000	125.23346			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.01000	133.22985		2.01000	266.70392			0.00	0	300,000.00
FRBI28	On 31/03/2028	Spot Bond		2.67500	99.90902		2.67500	145.72862			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.65000	112.97197		2.65000	191.49266			0.00	0	100,000.00
FRBN04	On 15/09/2015	Spot Bond		7.05500	117.40059		7.05500	117.37847			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	33.22085		100.00000	33.14772			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	33.22085		100.00000	33.14772			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11000	56.35986		8.11000	55.63793			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.97031		9.50300	35.06600			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.75874		9.73000	33.81918			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	85.45067		100.00000	85.25378			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.29543			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.77923			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10699			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68851			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
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.72717			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.72717			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.26632			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.69625			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78195			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.91849			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66599			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73916			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84823			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.08010		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.08010		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.90430			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72520			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89204			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96636			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68730			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.06298			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07006			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71198			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.06437		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84473			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01172			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76217			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81489			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96024			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
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88941			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00300			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06570			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95763			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92703			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82806			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81225			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02566			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01259			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97683			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02740			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86751			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.54381		100.09221	11.51582			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63874			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07702			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77812			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87970			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58066			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83790			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72124			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
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73019			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65970			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67230			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90517			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
FRC157	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.34285			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.68973			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.34285			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.67749			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.65906			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		51.22518		13.22500	51.20707			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61665			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.33105			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.33105			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61753			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.95116			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.64934			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500		87.40597		3.57500	90.45244			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.68112			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.68112			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.32694			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45453			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.86040			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14890			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.13555			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.02024			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.72386			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.71947			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.95877			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
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.01547			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60799			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88492			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.16000	122.96287		3.16000	115.62724			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73371			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.74173			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.14000	112.25939		3.14000	115.79895			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	98.96702		0.90000	118.71164			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.16000	109.10099		3.16000	115.62724			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	106.43848		1.88000	121.80547			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	106.98482		1.95000	123.66388			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86847			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	21.96687		100.00000	21.91366			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.16689			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.01494			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.38075		4.73000	111.35255			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03383			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.63020			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72839			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.97280			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.86020			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82639			0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67156			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.93931			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
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67071			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.08337			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.00150			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.79224			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.51872		100.00000	8.49808			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.24045			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.30000	103.09815		10.30000	102.23151			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.24591			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.11000	103.22570		7.11000	102.35562			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23157			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.40342			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.63887			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.92805			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.10958			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.54144		4.02000	139.50883			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.01574			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.71890			0.00	0	9,700,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14307			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.63564			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.32379			0.00	1,000,000	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.63436			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.15139			0.00	10,000,000	10,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.52000	127.75253		2.52000	255.73572			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.02000	133.11976		2.02000	266.48347			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
FRS43	On 07/12/2023	Spot Bond		2.74000	125.47388		2.74000	251.17281			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.29000	104.86352		2.29000	123.37567			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.89295			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.82000	123.92274		1.82000	122.33323			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07448			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28538			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.76218			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.48491			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.54034			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.86000	90.95660		2.86000	90.93806			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.91183		100.00000	0.90961			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.98916		104.97509	13.95376			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.37335			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.15410		101.07593	18.10970			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.13484		100.44759	10.11019			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63587			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.54628		100.76967	16.50592			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.44679			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43149			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98687			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.48000	100.67812		2.48000	100.65871			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.54886			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60664			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30742			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
FRS85	On 31/01/2025	Spot Bond		2.29000	97.00365		2.29000	103.02971			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.09967			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.32000	96.69215		2.32000	102.71456			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.18644			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.64589			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.22000	130.91070		2.22000	332.10639			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.56351			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.82500	106.16453		5.82500	106.14796			0.00	0	3,100,000.00
FRX15	On 14/03/2015	Spot Bond		6.14500	107.13395		6.14500	107.11633			6,145,000,000.00	1,000,000	2,184,957.00
FRX16	On 15/09/2016	Spot Bond		7.02500	105.54187		7.02500	105.52208			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.47000	106.62345		7.47000	106.60221			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.62500	114.10109		7.62500	114.07776			77,012,500,000.00	10,100,000	5,050,000.00
FRX19	On 15/11/2019	Spot Bond		8.19500	105.59599		8.19500	105.57295			0.00	0	1,191,000.00
FRX23	On 28/02/2023	Spot Bond		9.17000	93.76932		9.17000	94.09828			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.23000	111.84051		9.23000	111.81294			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.92500	100.49816		9.92500	100.47126			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.19000	81.60958		10.19000	81.58742			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.39358			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.33594			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24676			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.76000	104.92816		8.76000	104.90358			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.22778			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			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
GRA305		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.20175			0.00	0	0.00
GRA306		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.20257			0.00	0	0.00
GRB91		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.95665			0.00	0	0.00
GRB92		On 28/10/2013	Spot Bond	100.00000	99.99986		100.00000	99.99980			0.00	0	0.00
GRD189		On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.86994			0.00	0	0.00
GRD190		On 07/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78323			0.00	0	0.00
GRD191		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.83429			0.00	0	0.00
GRD192		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.76144			0.00	0	0.00
GRD193		On 31/10/2013	Spot Bond	100.00000	99.99946		100.00000	99.99939			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.21158			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.27455			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.96576			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.96495			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.96336			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.17527		100.00000	3.16824			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.96139			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.95865			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	100.78946			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.20254			0.00	0	150,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14466			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.76429			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.61069			0.00	0	200,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76380			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.41235			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
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.57165			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01821			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.73148			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.82749			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.41248			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.19405			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	105.68924			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.68924			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000		55.14507		100.00000	55.14506			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	106.50283			0.00	68,067,060	1,166,200,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06985			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.43588		102.22383		7.43588	102.11743			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.98632			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	106.74979			0.00	0	184,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.07361			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.78916		102.21611		7.78916	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.37052			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	107.19427			0.00	0	70,000,000.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.07844			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.24013		102.21155		8.24013	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.73187			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	107.78686			0.00	0	46,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.08433			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.52750			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	110.50203			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11384			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16517			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.17151			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.68500	115.72684		7.68500	110.83584			0.00	0	36,795,000.00
HWAY23	On 07/12/2023	Spot Bond		1.79000	135.67965		1.79000	271.60962			0.00	0	76,425,000.00
HWAY24	On 07/12/2024	Spot Bond		1.77000	138.97121		1.77000	272.06094			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.18000	105.08919		9.18000	100.44730			0.00	0	12,697,000.00
HWAY35	On 31/07/2035	Spot Bond		9.17500	105.14630		9.17500	100.50440			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68000	109.69721		1.68000	109.67837			1,162,560,000,000.00	692,000,000	799,822,000.00
I2038	On 31/01/2038	Spot Bond		2.15000	108.16215		2.16000	107.93859			1,672,700,000,000.00	778,000,000	602,055,000.00
I2046	On 31/03/2046	Spot Bond		2.48000	100.65295		2.48000	101.29932			1,227,600,000,000.00	495,000,000	310,000,000.00
I2050	On 31/12/2050	Spot Bond		2.39000	109.14357		2.39000	109.12283			100,858,000,000.00	42,200,000	239,446,100.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.94500	108.93214		6.94500	108.91193			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.12971			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96873			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72957			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10478			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.83500	104.28652		6.83500	104.26748			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.44500	108.24201		7.44500	108.22050			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.11000	110.69207		8.11000	110.66816			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.76500	103.36392		6.76500	103.34513			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
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.01605			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.09460			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.87000		110.34208		3.87000	110.31655			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.26500		106.27594		7.26500	106.25499			0.00	0	5,300,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.36480			0.00	4,000,000	2,000,000.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.45332			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		106.12649		0.72000	125.13835			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.89000		106.68499		1.89000	125.52008			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36339			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.32720			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.81000		106.37807		7.81000	106.35580			164,010,000,000.00	21,000,000	7,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.78916			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.40154			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.18128			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.31500		99.35904		8.31500	99.33692			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.77500		92.76042		8.77500	92.73877			0.00	0	1,310,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00070			0.00	30,216,000	15,054,000.00
IBL49	On 02/04/2018	Spot Bond	7.91000		86.14640		7.91000	100.00905			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00209		100.00000	0.00208			0.00	0	500,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.30378		5.00000	101.29011			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.30378		5.00000	101.29011			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.90455		5.00000	99.89092			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.30378		5.00000	101.29011			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.43077		4.00000	101.41985			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.44162			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
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37351			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51882			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		8.94500	112.21977		8.94500	112.19294			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.44576			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.44576			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40132			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.03605		100.00000	8.01658			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		100.00000	44.64075		100.00000	44.44444			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.31334			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.10080			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.94500	103.08078		8.94500	103.05626			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.89360			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.07361			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.25713			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.68519			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.51575		100.00000	4.50066			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.39153		5.45000	99.30311			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	97.44214		5.25000	99.92813			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
IND332	On 06/08/2013	Spot Bond	5.35000	99.80981		5.35000	99.72228			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.70771		5.35000	99.62035			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	99.28839		5.45000	99.20015			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.27905			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50789			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.57334	104.23846		10.57334	102.74701			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.57334	101.70840		10.57334	101.23898			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
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.61863			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13171			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60564			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.97672		6.50000	101.95889			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70316			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.43772			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.82846			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	24.08086		100.00000	24.02252			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.97166			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.97166			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07977			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.18811			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.21939			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.81784			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85886			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.67930			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68427			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68566			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.50668			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.49207			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.16989			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18205			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.81784			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.62425			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
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.48220			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.33426			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.16123			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.41320			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.41320			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.13199			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	65.05432		100.00000	64.89673			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53630			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.75768			0.00	0	0.00
IP259U		On 02/08/2013	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.02471			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14418			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14736			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14953			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	7.95500	105.10762		7.95500	105.08522			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.57000	104.47880		6.57000	104.46045			0.00	0	99,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99111			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.36000	108.03630		8.36000	108.01227			0.00	0	7,052,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.32725			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30860			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.63079			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.12500	105.11512		8.12500	105.09225			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.98527			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
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.01443				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.98000		98.22796	2.98000	115.56654				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.85500		94.31396	3.85500	126.66306				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.86231				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.43966				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.25183				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.21305				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.86094				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.54378				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.09206				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		88.74898	3.68000	89.50368				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		88.67500	3.68000	94.96358				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.92896				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.98035				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.64565				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.38500		111.59338	11.38500	111.55981				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.81283				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.85500		93.31305	3.85500	126.66306				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000		50.00006	100.00000	50.00005				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000		99.98562	5.25000	99.89942				0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.25000		99.88506	5.25000	99.79903				0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000		99.78062	5.35000	99.69314				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000		99.67857	5.35000	99.59127				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000		99.57673	5.35000	99.48960				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
IVA335		On 29/08/2013	Spot Bond	5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA336		On 05/09/2013	Spot Bond	5.45000	99.36204		5.45000	99.27367			0.00	0	0.00
IVA337		On 12/09/2013	Spot Bond	5.45000	99.25896		5.45000	99.17077			0.00	0	0.00
IVA338		On 19/09/2013	Spot Bond	5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
IVA339		On 26/09/2013	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	100.00000	75.25773		100.00000	75.10288			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	100.00000	72.13439		100.00000	71.99211			0.00	0	0.00
IVA351		On 19/12/2013	Spot Bond	100.00000	71.15010		100.00000	71.01167			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.39059			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.89540			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.89474			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.90186			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32846			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.62644			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.90310			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.90721			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
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.16758				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.90352				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.06831				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.21231				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.95694				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20170				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20317				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20614				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19279				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	100.00000	3.98878	100.00000	3.97124				0.00	0	200,000,000.00
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.27977				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.97014				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	94.60154	100.00000	94.35897				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	63.22011	100.00000	63.06528				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	59.72547	100.00000	59.58079				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	60.63386	100.00000	60.44456				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	57.10864	100.00000	57.00029				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.87250				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.05678	100.00000	10.03242				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	37.20450	100.00000	37.11437				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14894				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.03242	100.00000	10.00811				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.15703				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	41.27410	100.00000	41.14524				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.07708				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	101.89624			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.24000	146.75108		8.24000	146.71888			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.24425			0.00	0	56,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05184			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.46000	100.73842		8.46000	100.71536			0.00	0	4,537,000.00
LGL03	On 03/04/2018	Spot Bond	8.51000	67.62492		8.51000	98.98667			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000	101.33033		8.00000	101.30875			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11024			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.19500	100.16070		11.19500	100.13089			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21811			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.85177			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.18875			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.97138			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.71537			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.30240			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.85721			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.15116			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.28694			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25707			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11976			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.92908			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.65548			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.71498			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.38706			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
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61829			0.00	1,000,000	1,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88803			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	65.86181		100.00000	65.70051			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	64.30866		100.00000	64.15287			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	56.20186		100.00000	56.06571			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	36.54699		100.00000	36.45845			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	31.53808		100.00000	31.46168			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	22.66406		100.00000	22.60916			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.23500	106.01771		8.23500	105.99434			0.00	0	2,458,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.79107			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.67185			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.73144			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.87360			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.88814			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.96080			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.32345			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.33966			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.59500	105.34232		7.59500	105.32086			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.30500	104.93643		8.30500	104.91323			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.10000	105.79152		9.10000	105.76593			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.86000	105.44795		5.86000	105.43130			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55870			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	100.58107			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.12500	106.19547		9.12500	106.16944			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.09500	105.76011		7.09500	105.74008			0.00	0	25,600,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98635			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.52000	102.13214		8.52000	102.10886			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.94306			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.22000	102.09429		8.22000	102.07182			0.00	0	3,670,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.34000	103.86798		6.34000	103.85037			0.00	0	3,188,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	67.84387		100.00000	67.71800			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.14500	104.27954		7.14500	104.25965			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.16500	106.84773		8.16500	106.82450			0.00	0	2,268,000.00
MTN05		On 28/10/2013	Spot Bond	5.53000	102.41048		5.53000	102.39519			0.00	0	0.00
MTNC17		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.95769			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.93859		100.00000	6.92178			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.18382		100.00000	0.18338			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.26477		100.00000	7.24716			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.35372		100.00000	7.33591			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.76149		100.89771	6.74498			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.85032		100.61875	6.83364			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	101.12803			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13948			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.16811			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.18730			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
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22735			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.23674			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.35152			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.48515			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18382	100.00000	0.18338				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18382	100.00000	0.18338				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.58000	99.43639		8.58000	99.41369			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.37937			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31614			0.00	0	4,600,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22640			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.93250			0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.44703			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.00758			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.74500	111.21658		6.74500	111.19652			0.00	0	2,398,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10044			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.48500	117.87926		8.48500	117.85265			0.00	0	2,022,000.00
NBK4		On 28/10/2024	Spot Bond	10.41500	32.76228	10.41500	32.75339				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.19500	106.50982		7.19500	106.48925			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07091			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.07506			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.62500	103.90199		6.62500	103.88359			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85509			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.39500	107.78609		7.39500	107.76483			0.00	0	697,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51285			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
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	101.11486			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51202			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29481			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15720			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.10816			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.90321			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	99.96466			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.96111			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.89289			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16359			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.14684			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.92385			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06473			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83335			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33996			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.32811			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.61010			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.57434			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.26765			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
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55241			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.54227			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54182			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.89500		108.80995		7.89500	108.78706			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.12000		104.07327		5.12000	104.05879			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.12000		105.53478		6.12000	105.51722			0.00	0	1,393,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23151			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.61000		115.99098		11.61000	115.95541			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.88266			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.15763			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.03000		159.06421		2.03000	159.03547			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.17500		106.17014		8.17500	106.14664			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.66077			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.63036			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.63036			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.80500		109.85453		8.80500	110.05329			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.08569			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.45607			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02833			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.01812			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.06040			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.00500		109.83970		9.00500	111.64209			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.10269			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06045			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.08574			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
NQ1C10		On 22/05/2020	Spot Bond	9.20500	109.82530		9.20500	110.01698			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.17027			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11959			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.10264			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.42318			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.32030			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.13642			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.94500	135.74375		3.94500	135.71219			0.00	0	32,464,000.00
NRA014		On 30/04/2014	Spot Bond	6.39500	106.16412		6.39500	106.14597			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	7.97500	120.11607		7.97500	120.09041			15,950,000,000.00	2,000,000	8,700,000.00
NRA022		On 31/10/2022	Spot Bond	8.35500	127.58647		8.35500	127.55809			20,052,000,000.00	2,400,000	8,200,000.00
NRA023		On 31/05/2023	Spot Bond	1.92500	167.19677		1.92500	167.16703			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.92000	129.33417		8.92000	129.30334			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.02066			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01824			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.88589			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86448			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.95576			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.64062			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54122			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.18888			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.53558			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.60315		100.00000	17.56051			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	18.87180		100.00000	18.82608			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	18.91572		100.00000	18.86990			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
OCT1B1	On 18/10/2015	Spot Bond	100.00000		18.94208	100.00000	18.89619				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		19.57458	100.00000	19.52716				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.27736	100.00000	20.22824				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		24.66972	100.00000	24.60997				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.17500		107.83532	6.17500	107.81740				6,175,000,000.00	1,000,000	3,788,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.75626	100.00000	6.73989				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.60000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		28.99062	100.00000	28.92039				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.74462	100.00000	9.72102				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.98260				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.64449				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.30973				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		98.27137	100.00000	98.02195				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.07756				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.88742				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.44184				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.16460				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.57286				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.56250				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.72183				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.63115				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.59639				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.57475				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.62071				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.66722				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
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.62461			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.59734			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.70708			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.65750			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.62367			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.90340			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.90014			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.89868			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.89542			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.88145			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.87820			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.22826			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84844			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.94500		113.02337		5.94500	113.00538			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.74000		93.73091		5.74000	93.71650			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.66000		39.34342		7.66000	39.33534			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.98500		119.69855		5.94500	119.76657		30,410,984,872,800.00	5,081,200,480	16,202,867,840.00	
R158	On 15/09/2015	Spot Bond	5.94500		119.78564		5.94500	113.00538			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.84500		88.38024		5.84500	88.36640			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.94500		126.16313		5.94500	126.14304			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.77500		83.61099		5.77500	83.59805			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.07000		104.88345		5.07000	99.87514			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.86000		122.57437		7.84000	122.73702		42,832,110,097,500.00	5,449,377,875	14,008,755,928.00	
R187P	On 21/12/2026	Spot Bond	7.58000		36.87351		7.58000	36.86601			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
R188P		On 21/12/2027	Spot Bond	7.50000	34.61211		7.50000	34.60515			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.52000	277.82549		1.52000	277.77913			94,240,000,000.00	62,000,000	147,627,000.00
R201		On 21/12/2014	Spot Bond	5.39000	105.28375		5.37000	105.29617			4,027,558,003,700.00	747,227,830	1,608,000,000.00
R202		On 07/12/2033	Spot Bond	2.16000	206.17586		2.16000	206.13786			4,363,200,000.00	2,020,000	1,563,120,200.00
R2023		On 28/02/2023	Spot Bond	7.56500	104.30977		7.53000	104.52697			17,496,755,640,000.00	2,312,856,000	5,070,708,000.00
R203		On 15/09/2017	Spot Bond	6.69000	108.48846		6.66000	108.57990			17,994,360,600,000.00	2,689,740,000	6,171,206,000.00
R2037		On 31/01/2037	Spot Bond	8.50000	97.60131		8.50000	97.26337			1,598,000,000,000.00	188,000,000	1,084,000,000.00
R204		On 21/12/2018	Spot Bond	6.92000	105.51672		6.88500	105.65765			10,427,746,616,000.00	1,506,899,800	6,904,851,822.00
R2048		On 28/02/2048	Spot Bond	8.83500	102.54213		8.83500	102.51804			11,290,710,337,500.00	1,277,952,500	2,797,456,087.00
R205		On 31/03/2014	Spot Bond	100.00000	57.13961		100.00000	57.00120			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.38000	101.14111		5.34500	101.14322			22,796,458,800.00	4,237,260	2,183,000,000.00
R207		On 15/01/2020	Spot Bond	7.16500	100.60867		7.12500	100.79468			15,358,534,603,600.00	2,143,549,840	4,415,796,405.00
R208		On 31/03/2021	Spot Bond	7.31000	98.85787		7.27500	99.03781			30,891,176,952,000.00	4,225,879,200	8,714,357,598.00
R209		On 31/03/2036	Spot Bond	8.62500	78.46680		8.60500	78.60992			23,941,350,900,000.00	2,775,808,800	8,773,831,900.00
R210		On 31/03/2028	Spot Bond	1.95500	159.04193		1.95500	159.01350			1,106,569,100,000.00	566,020,000	438,500,000.00
R211		On 31/01/2017	Spot Bond	0.02000	128.16332		0.02000	128.14717			2,600,000,000.00	130,000,000	172,080,000.00
R212		On 31/01/2022	Spot Bond	1.32000	131.13061		1.32000	131.10939			365,963,312,880.00	277,244,934	957,041,934.00
R213		On 28/02/2031	Spot Bond	8.42500	89.80821		8.40500	89.95279			19,747,357,500,000.00	2,343,900,000	4,688,029,000.00
R214		On 28/02/2041	Spot Bond	8.76500	79.14665		8.76500	79.12820			10,187,208,900,000.00	1,162,260,000	8,992,835,000.00
R224C		On 15/09/2013	Spot Bond	5.13000	99.26060		5.13000	99.24676			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.23000	96.72972		5.23000	96.71615			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.34000	94.14920		5.34000	94.13572			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.00500	90.73106		6.00500	90.71647			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.84500	88.38024		5.84500	88.36640			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.76500	86.04736		5.76500	86.03407			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
R230C	On 15/09/2016	Spot Bond	5.77500	83.61099	5.77500	83.59805	0.00	0	0.00				
R324C	On 21/12/2013	Spot Bond	5.40500	97.82703	5.40500	97.81286	0.00	0	0.00				
R325C	On 21/06/2014	Spot Bond	5.42500	95.24658	5.42500	95.23265	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.37500	92.79492	5.37500	92.78147	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	5.91500	89.46448	5.91500	89.45023	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	5.78500	87.15946	5.78500	87.14588	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	5.76500	84.75717	5.76500	84.74401	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	5.82500	82.21886	5.82500	82.20596	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.63500	77.47558	6.63500	77.46176	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.68500	74.82801	6.68500	74.81457	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.89000	71.70633	6.89000	71.69306	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.87000	69.39086	6.87000	69.37805	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.85000	67.16315	6.85000	67.15079	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.84000	64.97925	6.84000	64.96731	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.08500	61.81093	7.08500	61.79917	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.06500	59.78170	7.06500	59.77036	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.19500	57.17149	7.19500	57.16045	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.16500	55.32074	7.16500	55.31010	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.13500	53.54542	7.13500	53.53517	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.10500	51.84211	7.10500	51.83223	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.06500	50.25563	7.06500	50.24610	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.02500	48.73656	7.02500	48.72737	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.78000	43.48769	7.78000	43.47862	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.74000	42.04367	7.74000	42.03495	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.70000	40.66329	7.70000	40.65490	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
R348C	On 21/12/2025	Spot Bond		7.66000	39.34342		7.66000	39.33534			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.62000	38.08109		7.62000	38.07331			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.58000	36.87351		7.58000	36.86601			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.54000	35.71802		7.54000	35.71079			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.50000	34.61211		7.50000	34.60515			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94869			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19299			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22368			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.26230			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.13433			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.74259		100.00000	12.71172			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.51844		100.00000	2.80786			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.84234			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75919			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.72894			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83599			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.69630			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45132			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.77522			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52077			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	91.85239		100.00000	91.62836			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45632			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.68697			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02100			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15557			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
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.30484			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.98841			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.46356			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.01042			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.19098			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90304			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	102.55154			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62925			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.75075			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77803			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77803			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23445			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.83324			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.26425			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72225			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.80953			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13171			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.01912			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.41978		12.35000	108.38389			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.93420			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.60020			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.83415		100.00000	13.80064			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86970			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14224			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
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.13761			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		59.22051		100.00000	59.07705			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.27001			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.02817		5.25000	100.01408			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.05245		100.00000	1.04993			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.72898		100.00000	5.71510			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.55665		100.00000	10.53108			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.13467		100.00000	11.05216			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.64332			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	99.71901			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.57500		110.31109		8.57500	110.28578			13,720,000,000.00	1,600,000	3,578,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.73018			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.24500		112.19574		7.24500	112.17405			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20576			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.71000		104.76075		8.71000	104.73636			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.99969			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.69776			0.00	10,000,000	10,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.83916			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.98012			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.98078			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.24500		105.60595		7.24500	105.58552			0.00	0	12,296,000.00
SBK9	On 10/04/2018	Spot Bond	8.48500		102.06384		8.48500	102.04066			0.00	0	5,097,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		132.96079		1.62000	132.93824			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000		-0.90120	166.14726			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.40500		116.66199		7.40500	116.63894			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.26500		116.95667		7.26500	116.93399			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
SBN31	On 15/09/2015	Spot Bond		7.19500	117.10439		7.19500	117.08189			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.06000	103.57833		8.06000	103.55609			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.34000	116.79868		7.34000	116.77580			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.30500	116.87237		7.30500	116.84958			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.62641			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63066			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.66584			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38098			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	98.26447		100.00000	98.00657			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.71000	107.15026		7.71000	107.12824			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30834			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51284			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.53229			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.85745		100.00000	1.85334			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.55200			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.92500	107.86331		8.92500	107.83758			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.49000	105.98588		9.49000	105.95918			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.38818			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.54417			0.00	0	16,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40733			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.10788			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.37500	103.69845		8.37500	103.67534			0.00	0	5,395,000.00
SBS3	On 25/05/2026	Spot Bond		8.54000	98.69772		8.54000	98.67529			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.97500	99.42611		8.97500	99.40240			0.00	0	1,096,000.00
SBS9	On 07/07/2016	Spot Bond		7.12500	111.78055		7.12500	111.75928			0.00	0	1,294,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.05000	132.79016	2.05000	265.82345				1,250,500,000.00	610,000	610,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000	106.12649	0.72000	125.13835				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	108.20000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				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	6.04298	100.00000	6.02834				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.86870	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	109.44321	1.29000	122.74917				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.97672	6.50000	101.95889				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68720				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.47162				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93810				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.76000	100.55401	8.76000	100.53045				0.00	0	1,471,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56001				0.00	0	25,155,800.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24136				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.58295				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.52820				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
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90475			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.03500	104.45301		5.03500	104.43864			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.24500	110.69553		7.24500	110.67377			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.11000	103.40449		8.11000	103.38215			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25004			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.12885			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29590			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13750			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.96000	104.96043		7.96000	104.93805			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40893			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.12205			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12725			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.95500	97.70663		8.95500	97.68324			0.00	0	31,288,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97809			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54285			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.96332			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.88300	90.40339		8.88300	90.38193			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.94500	90.08937		8.94500	90.06783			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.61500	103.60796		6.61500	103.58953			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.38500	94.59007		8.38500	94.56895			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67793			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.84000	104.34765		7.84000	104.32585			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.84500	117.84681		6.84500	117.82526			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.43000	101.20181		2.43000	101.56824			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.83500	101.18114		7.83500	101.40507			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
SSN013	On 19/07/2014	Spot Bond	100.00000	45.43470	100.00000	45.23490				0.00	0	50,000,000.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.59656				0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.59715				0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.49521				0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.46603				0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.30545				0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.18209				0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98557				0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	98.99669				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			111,000,000,000,000.00	1,110,000,000	555,000,000.00	
SYN911	On 19/07/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.89775				0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.95681				0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.91349				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.81204				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.69753				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.68329				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.65430				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
SYN998	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.66817			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.60982			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.50500	115.93793		6.50500	115.91765			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.40000	107.32844		8.40000	107.30431			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	51.42654		100.00000	51.31334			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	44.26090		100.00000	44.15250			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	16.32685		100.00000	16.28730			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.55500	103.68934		6.55500	103.67117			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01159			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.91537			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.84363			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.80219			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.55904			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		100.00000	99.99966		100.00000	99.99959			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90678			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.19500	103.91573		7.19500	103.89544			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.75637			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07242			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.11655			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08768			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09034			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.12530		7.83000	100.10441			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08622			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08954			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09485			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
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08622			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08954			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.55981		7.16000	100.09069			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09604			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09551			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10819			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10648			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.15787			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15203			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.00000	70.72821		8.00000	8.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02044			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.85514		101.06155	5.84083			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.08569			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.28448			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.09763			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.10291			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.15839			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01650			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01840			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01976			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
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01840			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01976			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.02044			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01759			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01976			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02724			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.02724			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02724			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03808			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.04079			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03740			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09120			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.09454			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09321			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.46265			0.00	0	24,000,000.00
TL15	On 29/04/2015	Spot Bond		7.89500	109.24758		7.89500	109.22446			0.00	0	1,396,000.00
TL20	On 22/02/2020	Spot Bond		7.30000	95.83779		7.30000	95.79502			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.60000	107.72971		7.60000	107.70787			0.00	0	1,000,887,000.00
TN20	On 17/09/2020	Spot Bond		8.26500	115.54463		8.26500	115.51920			19,836,000,000.00	2,400,000	259,620,000.00
TN23	On 06/11/2023	Spot Bond		8.54500	117.52037		8.54500	117.49367			58,106,000,000.00	6,800,000	91,056,000.00
TN25	On 19/08/2025	Spot Bond		8.84000	108.89329		8.84000	108.86727			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond		8.91500	101.57421		8.91500	101.55015			17,830,000,000.00	2,000,000	9,735,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52541			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.46488			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.23772			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
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27354			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27723			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.45400			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.82057			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30045			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31266			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.31996			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.77106			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.07717			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.75478			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.06160			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.57005			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.96838			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.38491			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.75343			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.46297			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	97.68429			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.48115			0.00	0	0.00
TWC012		On 22/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC013		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.10877			0.00	0	0.00
TWC014		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.02123			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
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.99205			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.91911			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.25900			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.22118			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.19197			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.16214			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.11792			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.18425			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.13808			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.02507			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.11726			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.67500	115.27729		8.67500	115.25068			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65132			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07627			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33408			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.00000	107.66224		9.00000	107.63649			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	98.02696		100.00000	97.77102			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	97.30747		100.00000	97.06601			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	98.17146		100.00000	97.91514			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.37502			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39654			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34343			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.39313			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39527			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44455			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
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45814			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.82036			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	132.05000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.30500		117.78297		6.30500	117.76311			0.00	0	92,596,000.00
WS05	On 01/08/2018	Spot Bond	0.33000		242.12810		0.33000	242.09549			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.34500		105.93415		6.34500	105.91617			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.16500		107.45045		7.16500	107.42989			34,750,250,000.00	4,850,000	84,425,000.00
WSP3	On 28/05/2019	Spot Bond	7.44000		108.66331		7.44000	108.64174			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.75000		107.92033		7.75000	107.89803			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.81500		108.22887		7.81500	108.20633			0.00	0	14,820,000.00
Z006	On 31/08/2013	Spot Bond	5.34500		99.44661		5.34500	99.43213			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.40500		98.12555		5.40500	98.11129			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.89500		89.36806		5.89500	89.35395			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.39500		96.41501		5.39500	96.40099			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.40500		95.13680		5.40500	95.12301			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.82500		87.94274		5.82500	87.92895			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.38500		93.07497		5.38500	93.06153			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.89500		89.35395		5.89500	89.33984			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.83000		66.00974		6.83000	65.99769			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.60767		100.00000	11.58565			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04674		100.00000	0.04665			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.60767		100.00000	11.58565			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		31.10177		100.00000	31.04276			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		31.81866		100.00000	31.75830			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		29.82914		100.00000	29.77255			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
ZA010	On 22/04/2015	Spot Bond	100.00000		29.82914	100.00000	29.77255				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.28447	100.00000	28.23081				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.28447	100.00000	28.23081				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		26.76891	100.00000	26.71812				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		26.76891	100.00000	26.71812				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		25.19063	100.00000	25.14283				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		25.19063	100.00000	25.14283				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		23.75046	100.00000	23.70540				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		23.75046	100.00000	23.70540				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		22.35015	100.00000	22.30774				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		22.35015	100.00000	22.30774				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		21.15256	100.00000	21.11243				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		20.01914	100.00000	19.98116				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		14.97133	100.00000	14.94292				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		14.14224	100.00000	14.11541				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		13.30842	100.00000	13.28317				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		13.30842	100.00000	13.28317				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		12.59531	100.00000	12.57142				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		11.89780	100.00000	11.87523				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		11.19632	100.00000	11.17507				0.00	0	0.00

Total for j-Bonds : 355,555,939,144,780.00 36,612,697,579 05 438 957 536.00

Grand Total: 355,555,975,107,987.00 36,612,753,896 05 441 095 318.00