



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 23/09/2013	Any day expiry	9.87420	9.87420		9.67290	9.67290		12.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	594.20130	0.59420	393.21440	0.39321	594.201	17.31	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.00130	0.00000	0.31440	0.00031	0.001	17.31	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	584.20190	0.58420	383.26470	0.38326	584.202	17.40	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.00190	0.00000	0.36470	0.00036	0.002	17.40	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	574.20280	0.57420	373.32300	0.37332	574.203	17.49	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.00280	0.00000	0.42300	0.00042	0.003	17.49	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	564.20410	0.56420	363.39020	0.36339	564.204	17.59	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.00410	0.00000	0.49020	0.00049	0.004	17.59	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	42.63860	0.04264	6.45240	0.00645	42.639	12.73	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	48.43860	0.04844	213.55240	0.21355	48.439	12.73	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.87290	9.87290	9.67290	9.67290		12.83	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,672.90000	1.67290	1,472.90000	1.47290	1,672.900	14.03	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.03	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,622.90000	1.62290	1,422.90000	1.42290	1,622.900	14.05	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.05	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,572.90000	1.57290	1,372.90000	1.37290	1,572.900	14.08	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.08	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	632.92710	0.63293	434.24920	0.43425	632.927	15.78	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.02710	0.00003	1.34920	0.00135	0.027	15.78	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	622.93410	0.62293	424.40350	0.42440	622.934	15.82	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.03410	0.00003	1.50350	0.00150	0.034	15.82	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	612.94280	0.61294	414.57440	0.41457	612.943	15.85	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	0.04280	0.00004	1.67440	0.00167	0.043	15.85	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	364.80010	0.36480	182.30530	0.18231	364.800	15.11	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	1.90010	0.00190	19.40530	0.01941	1.900	15.11	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	325.90370	0.32590	150.13940	0.15014	325.904	14.84	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	3.00370	0.00300	27.23940	0.02724	3.004	14.84	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	278.11760	0.27812	113.49380	0.11349	278.118	14.50	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	5.21760	0.00522	40.59380	0.04059	5.218	14.50	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	187.47380	0.18747	59.90710	0.05991	187.474	13.84	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	14.57380	0.01457	87.00710	0.08701	14.574	13.84	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	1.00130	0.00100	0.29160	0.00029	1.001	19.20	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	568.10130	0.56810	767.39160	0.76739	568.101	19.20	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/10/2013	Any day expiry			9.90040		9.90040		9.69990	9.69990		13.83	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	198.30400		0.19830		105.99690	0.10600	198.304	13.59	0.00	0	10,000.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	97.90400		0.09790		206.09690	0.20610	97.904	13.59	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.90870		9.90870		9.70840	9.70840		13.84	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	531.36690		0.53137		359.95740	0.35996	531.367	12.75	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	12.66690		0.01267		41.55740	0.04156	12.667	12.75	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	521.95290		0.52195		352.16490	0.35216	521.953	12.70	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	13.25290		0.01325		43.76490	0.04376	13.253	12.70	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	512.90790		0.51291		344.45570	0.34446	512.908	12.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	14.20790		0.01421		46.05570	0.04606	14.208	12.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	459.83720		0.45984		300.05090	0.30005	459.837	12.86	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	21.13720		0.02114		61.65090	0.06165	21.137	12.86	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	106.60610		0.10661		60.65640	0.06066	106.606	14.88	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	267.90610		0.26791		422.25640	0.42226	267.906	14.88	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.91290		9.91290		9.71260	9.71260		13.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	450.96480		0.45096		296.56390	0.29656	450.965	13.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	28.06480		0.02806		73.96390	0.07396	28.065	13.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	442.59890		0.44260		289.76030	0.28976	442.599	13.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	29.69890		0.02970		77.16030	0.07716	29.699	13.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	434.30350		0.43430		283.05020	0.28305	434.303	13.10	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	31.40350		0.03140		80.45020	0.08045	31.403	13.10	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	401.85150		0.40185		257.14440	0.25714	401.852	13.19	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	38.95150		0.03895		94.54440	0.09454	38.952	13.19	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	108.36680		0.10837		63.68130	0.06368	108.367	15.15	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	295.46680		0.29547		451.08130	0.45108	295.467	15.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.91710		9.91710		9.71670	9.71670		13.88	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,667.21920		1.66722		1,467.00000	1.46700	1,667.219	18.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.11920		0.00012		0.30000	0.00030	0.119	18.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,617.24840		1.61725		1,417.06500	1.41707	1,617.248	17.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.14840		0.00015		0.36500	0.00037	0.148	17.89	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	508.74600		0.50875		346.67810	0.34668	508.746	12.82	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	21.64600		0.02165		59.97810	0.05998	21.646	12.82	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	500.06660		0.50007		339.39720	0.33940	500.067	12.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	22.96660		0.02297		62.69720	0.06270	22.967	12.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	491.44760		0.49145		332.20130	0.33220	491.448	12.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	24.34760		0.02435		65.50130	0.06550	24.348	12.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	370.43180		0.37043		234.98060	0.23498	370.432	13.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	53.33180		0.05333		118.28060	0.11828	53.332	13.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	299.75490		0.29975		181.78230	0.18178	299.755	13.43	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	82.65490		0.08265		165.08230	0.16508	82.655	13.43	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.91850		9.91850		9.71810	9.71810		13.93	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	411.92210		0.41192		268.62250	0.26862	411.922	13.14	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	43.42210		0.04342		100.52250	0.10052	43.422	13.14	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	38.90540		0.03891		25.51880	0.02552	38.905	17.98	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	720.40540		0.72041		907.41880	0.90742	720.405	17.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.95960		9.95960		9.75810	9.75810		14.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,660.73190		1.66073		1,460.16350	1.46016	1,660.732	16.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.13190		0.00113		2.06350	0.00206	1.132	16.59	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	578.33050		0.57833		425.96770	0.42597	578.331	13.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	48.73050		0.04873		97.86770	0.09787	48.731	13.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	569.97590		0.56998		419.22070	0.41922	569.976	13.10	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	50.37590		0.05038		101.12070	0.10112	50.376	13.10	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	561.68540		0.56169		412.54150	0.41254	561.685	13.09	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	52.08540		0.05209		104.44150	0.10444	52.085	13.09	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	485.84730		0.48585		349.60810	0.34961	485.847	13.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	76.24730		0.07625		141.50810	0.14151	76.247	13.34	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	384.52830		0.38453		268.43640	0.26844	384.528	13.71	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	124.92830		0.12493		210.33640	0.21034	124.928	13.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	70.24980		0.07025		51.78040	0.05178	70.250	18.10	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	860.64980		0.86065		1,043.68040	1.04368	860.650	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.98310		9.98310		9.78090	9.78090		14.61	319,169,690.10	31,971	535,372.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,583.32590		2.58333		2,381.26250	2.38126	2,583.326	20.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.22590		0.00023		0.36250	0.00036	0.226	20.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,984.02930		1.98403		1,782.43860	1.78244	1,984.029	17.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.92930		0.00093		1.53860	0.00154	0.929	17.42	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,240.53110		1.24053		1,043.91790	1.04392	1,240.531	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	7.43110		0.00743		13.01790	0.01302	7.431	14.55	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,094.31560		1.09432		902.25300	0.90225	1,094.316	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	11.21560		0.01122		21.35300	0.02135	11.216	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,067.30520		1.06731		876.50860	0.87651	1,067.305	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	12.10520		0.01211		23.50860	0.02351	12.105	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,019.07780		1.01908		830.83690	0.83084	1,019.078	13.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	13.87780		0.01388		27.83690	0.02784	13.878	13.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	997.84050		0.99784		810.85480	0.81085	997.841	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	14.74050		0.01474		29.95480	0.02995	14.740	13.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	971.59060		0.97159		785.82000	0.78582	971.591	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	16.39060		0.01639		32.82000	0.03282	16.391	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	813.50500		0.81350		636.89740	0.63690	813.505	13.47	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	30.40500		0.03041		55.99740	0.05600	30.405	13.47	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	640.88690		0.64089		484.40010	0.48440	640.887	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	57.78690		0.05779		103.50010	0.10350	57.787	13.34	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	560.48450		0.56048		419.56980	0.41957	560.484	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	77.38450		0.07738		138.66980	0.13867	77.384	13.28	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	524.44810		0.52445		389.57560	0.38958	524.448	13.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	91.34810		0.09135		158.67560	0.15868	91.348	13.41	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	496.73070		0.49673		366.74330	0.36674	496.731	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	103.63070		0.10363		175.84330	0.17584	103.631	13.52	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	489.95720		0.48996		361.19660	0.36120	489.957	13.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	106.85720		0.10686		180.29660	0.18030	106.857	13.54	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	431.86010		0.43186		314.13530	0.31414	431.860	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	138.76010		0.13876		223.23530	0.22324	138.760	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	425.72350		0.42572		309.22070	0.30922	425.723	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	142.62350		0.14262		228.32070	0.22832	142.624	13.81	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	401.82100		0.40182		290.17610	0.29018	401.821	13.92	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	158.72100		0.15872		249.27610	0.24928	158.721	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	396.00440		0.39600		285.56770	0.28557	396.004	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	162.90440		0.16290		254.66770	0.25467	162.904	13.94	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	367.87980		0.36788		263.41790	0.26342	367.880	14.07	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	184.77980		0.18478		282.51790	0.28252	184.780	14.07	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	341.33300		0.34133		244.56150	0.24456	341.333	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	208.23300		0.20823		313.66150	0.31366	208.233	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	288.34120		0.28834		207.81420	0.20781	288.341	14.50	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	265.24120		0.26524		386.91420	0.38691	265.241	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	270.85380		0.27085		195.93460	0.19593	270.854	14.61	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	287.75380		0.28775		415.03460	0.41503	287.754	14.61	0.00	0	701.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	234.10960		0.23411		169.32100	0.16932	234.110	15.03	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	351.00960		0.35101		488.42100	0.48842	351.010	15.03	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	220.87450		0.22087		159.80960	0.15981	220.875	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	377.77450		0.37777		518.90960	0.51891	377.774	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	217.69000		0.21769		157.52610	0.15753	217.690	15.24	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	384.59000		0.38459		526.62610	0.52663	384.590	15.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	202.46690		0.20247		146.64000	0.14664	202.467	15.46	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	419.36690		0.41937		565.74000	0.56574	419.367	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	199.55910		0.19956		144.56670	0.14457	199.559	15.50	0.00	0	21,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	426.45910		0.42646		573.66670	0.57367	426.459	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	188.36850		0.18837		136.59690	0.13660	188.368	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	455.26850		0.45527		605.69690	0.60570	455.268	15.67	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	183.02550		0.18303		132.80250	0.13280	183.025	15.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	469.92550		0.46993		621.90250	0.62190	469.926	15.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	175.31730		0.17532		127.33590	0.12734	175.317	15.88	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	492.21730		0.49222		646.43590	0.64644	492.217	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	160.94200		0.16094		117.45110	0.11745	160.942	16.14	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	537.84200		0.53784		696.55110	0.69655	537.842	16.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	152.08190		0.15208		111.37570	0.11138	152.082	16.31	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	568.98190		0.56898		730.47570	0.73048	568.982	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	135.95090		0.13595		100.34330	0.10034	135.951	16.65	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	632.85090		0.63285		799.44330	0.79944	632.851	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	130.45620		0.13046		96.55850	0.09656	130.456	16.78	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	657.35620		0.65736		825.65850	0.82566	657.356	16.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	123.64370		0.12364		91.78610	0.09179	123.644	16.96	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	690.54370		0.69054		860.88610	0.86089	690.544	16.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	122.00640		0.12201		90.64080	0.09064	122.006	17.01	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	698.90640		0.69891		869.74080	0.86974	698.906	17.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	115.71380		0.11571		86.23340	0.08623	115.714	17.19	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	732.61380		0.73261		905.33340	0.90533	732.614	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	101.61930		0.10162		76.36040	0.07636	101.619	17.65	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	818.51930		0.81852		995.46040	0.99546	818.519	17.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	89.57530		0.08958		67.91000	0.06791	89.575	18.10	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	906.47530		0.90648		1,087.01000	1.08701	906.475	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	85.25950		0.08526		64.74760	0.06475	85.260	18.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	942.15950		0.94216		1,123.84760	1.12385	942.159	18.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	77.38870		0.07739		58.97100	0.05897	77.389	18.65	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,014.28870		1.01429		1,198.07100	1.19807	1,014.289	18.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	70.42540		0.07043		53.84750	0.05385	70.425	19.01	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,087.32540		1.08733		1,272.94750	1.27295	1,087.325	19.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	55.66800		0.05567		43.39250	0.04339	55.668	19.86	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,272.56800		1.27257		1,462.49250	1.46249	1,272.568	19.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	47.12770		0.04713		37.29690	0.03730	47.128	20.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,414.02770		1.41403		1,606.39690	1.60640	1,414.028	20.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	40.23700		0.04024		32.34260	0.03234	40.237	21.14	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,557.13700		1.55714		1,751.44260	1.75144	1,557.137	21.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	33.01880		0.03302		27.10420	0.02710	33.019	21.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,749.91880		1.74992		1,946.20420	1.94620	1,749.919	21.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	25.22210		0.02522		24.59650	0.02460	25.222	23.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,042.12210		2.04212		2,243.69650	2.24370	2,042.122	23.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	22.96180		0.02296		23.50020	0.02350	22.962	25.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,389.86180		2.38986		2,592.60020	2.59260	2,389.862	25.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	22.31260		0.02231		23.25810	0.02326	22.313	26.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,539.21260		2.53921		2,742.35810	2.74236	2,539.213	26.59	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.99770		9.99770		9.79510	9.79510		14.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	546.61700		0.54662		412.76440	0.41276	546.617	13.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	98.91700		0.09892		167.66440	0.16766	98.917	13.38	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	519.17540		0.51918		389.98320	0.38998	519.175	13.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	111.47540		0.11148		184.88320	0.18488	111.475	13.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	512.46480		0.51246		384.44060	0.38444	512.465	13.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	114.76480		0.11476		189.34060	0.18934	114.765	13.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	505.81460		0.50581		378.95890	0.37896	505.815	13.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	118.11460		0.11811		193.85890	0.19386	118.115	13.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	99.52300		0.09952		76.67670	0.07668	99.523	18.11	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	941.82300		0.94182		1,121.57670	1.12158	941.823	18.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.05120		10.05120		9.84780	9.84780		15.07	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	10.12	Call	334.24580		0.33425		259.45530	0.25946	334.246	15.32	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	403.04580		0.40305		531.65530	0.53166	403.046	15.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	219.62420		0.21962		171.72840	0.17173	219.624	16.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	678.42420		0.67842		833.92840	0.83393	678.424	16.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	217.33340		0.21733		170.01290	0.17001	217.333	16.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	686.13340		0.68613		842.21290	0.84221	686.133	16.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	215.07010		0.21507		168.31870	0.16832	215.070	16.78	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	693.87010		0.69387		850.51870	0.85052	693.870	16.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.09430		10.09430		9.89020	9.89020		15.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	448.50970		0.44851		356.67950	0.35668	448.510	15.11	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	354.20970		0.35421		466.47950	0.46648	354.210	15.11	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	261.11900		0.26112		209.14660	0.20915	261.119	16.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	736.81900		0.73682		888.94660	0.88895	736.819	16.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	258.76060		0.25876		207.31390	0.20731	258.761	16.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	744.46060		0.74446		897.11390	0.89711	744.461	16.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	256.42490		0.25642		205.50140	0.20550	256.425	17.00	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	752.12490		0.75212		905.30140	0.90530	752.125	17.00	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.09580		10.09580		9.89170	9.89170		15.38	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	249.17270		0.24917		199.99480	0.19999	249.173	17.13	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	783.37270		0.78337		938.29480	0.93829	783.373	17.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.09730		10.09730		9.89310	9.89310		15.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,066.95630		1.06696		891.41180	0.89141	1,066.956	14.16	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	59.65630		0.05966		88.31180	0.08831	59.656	14.16	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,058.04080		1.05804		883.32710	0.88333	1,058.041	14.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	60.74080		0.06074		90.22710	0.09023	60.741	14.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,049.47540		1.04948		875.27400	0.87527	1,049.475	14.13	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	62.17540		0.06218		92.17400	0.09217	62.175	14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.12260		10.12260		9.91800	9.91800		15.42	1,751,209.80	173	68,025.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,427.90160		2.42790		2,225.22910	2.22523	2,427.902	17.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.30160		0.00530		7.22910	0.00723	5.302	17.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,936.66890		1.93667		1,736.95200	1.73695	1,936.669	16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.06890		0.01407		18.95200	0.01895	14.069	16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,457.35010		1.45735		1,264.07660	1.26408	1,457.350	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	34.75010		0.03475		46.07660	0.04608	34.750	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	966.94880		0.96695		800.27600	0.80028	966.949	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	94.34880		0.09435		132.27600	0.13228	94.349	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	710.58250		0.71058		579.81370	0.57981	710.583	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	177.98250		0.17798		251.81370	0.25181	177.983	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	703.64770		0.70365		574.39910	0.57440	703.648	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	181.04770		0.18105		256.39910	0.25640	181.048	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	697.41390		0.69741		569.02660	0.56903	697.414	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	184.81390		0.18481		261.02660	0.26103	184.814	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	643.37040		0.64337		522.67990	0.52268	643.370	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	220.77040		0.22077		304.67990	0.30468	220.770	14.38	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	614.91910		0.61492		498.44410	0.49844	614.919	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	242.31910		0.24232		330.44410	0.33044	242.319	14.51	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	587.57440		0.58757		475.26130	0.47526	587.574	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	264.97440		0.26497		357.26130	0.35726	264.974	14.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	536.13320		0.53613		431.93240	0.43193	536.133	14.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	313.53320		0.31353		413.93240	0.41393	313.533	14.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	390.05150		0.39005		314.97600	0.31498	390.052	15.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	517.45150		0.51745		646.97600	0.64698	517.452	15.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	373.25380		0.37325		301.41820	0.30142	373.254	16.05	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	550.65380		0.55065		683.41820	0.68342	550.654	16.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	357.26690		0.35727		288.54300	0.28854	357.267	16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	584.66690		0.58467		720.54300	0.72054	584.667	16.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	342.05350		0.34205		276.32020	0.27632	342.053	16.37	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	619.45350	0.61945	758.32020	0.75832	619.453	16.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	327.57960	0.32758	264.86770	0.26487	327.580	16.53	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	654.97960	0.65498	796.86770	0.79687	654.980	16.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	313.81230	0.31381	253.99820	0.25400	313.812	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	691.21230	0.69121	835.99820	0.83600	691.212	16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	288.26890	0.28827	233.89320	0.23389	288.269	17.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	765.66890	0.76567	915.89320	0.91589	765.669	17.00	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	285.88480	0.28588	231.99490	0.23199	285.885	17.04	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	773.28480	0.77328	923.99490	0.92399	773.285	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	276.59200	0.27659	224.59910	0.22460	276.592	17.17	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	803.99200	0.80399	956.59910	0.95660	803.992	17.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	235.39390	0.23539	191.89420	0.19189	235.394	17.82	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	962.79390	0.96279	1,123.89420	1.12389	962.794	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	209.53830	0.20954	171.05480	0.17105	209.538	18.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,086.93830	1.08694	1,253.05480	1.25305	1,086.938	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	194.34650	0.19435	158.70270	0.15870	194.347	18.65	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,171.74650	1.17175	1,340.70270	1.34070	1,171.746	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	187.11270	0.18711	152.97580	0.15298	187.113	18.80	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,214.51270	1.21451	1,384.97580	1.38498	1,214.513	18.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	173.67180	0.17367	142.34370	0.14234	173.672	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,301.07180	1.30107	1,474.34370	1.47434	1,301.072	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	145.29400	0.14529	119.90470	0.11990	145.294	19.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,522.69400	1.52269	1,701.90470	1.70190	1,522.694	19.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	122.96550	0.12297	102.24720	0.10225	122.965	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,750.36550	1.75037	1,934.24720	1.93425	1,750.365	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	105.28390	0.10528	92.12550	0.09213	105.284	21.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,982.68390	1.98268	2,174.12550	2.17413	1,982.684	21.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	97.00710	0.09701	89.64640	0.08965	97.007	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,224.40710	2.22441	2,421.64640	2.42165	2,224.407	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	94.28910	0.09429	88.22010	0.08822	94.289	24.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,471.68910	2.47169	2,670.22010	2.67022	2,471.689	24.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	93.18550	0.09319	87.77900	0.08778	93.185	24.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,620.58550	2.62059	2,819.77900	2.81978	2,620.585	24.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	92.89500	0.09290	87.69230	0.08769	92.895	25.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,670.29500	2.67029	2,869.69230	2.86969	2,670.295	25.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	92.22840	0.09223	87.59910	0.08760	92.228	26.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,819.62840	2.81963	3,019.59910	3.01960	2,819.628	26.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	91.84640	0.09185	77.16930	0.07717	91.846	26.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,969.24640	2.96925	3,159.16930	3.15917	2,969.246	26.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	36.50620	0.03651	25.54970	0.02555	36.506	27.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,163.90620	4.16391	4,357.54970	4.35755	4,163.906	27.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	29.37590	0.02938	20.29730	0.02030	29.376	27.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,406.77590	4.40678	4,602.29730	4.60230	4,406.776	27.80	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.12550	10.12550	9.92090	9.92090		15.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,105.38940	1.10539	929.15050	0.92915	1,105.389	14.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	69.88940	0.06989	98.25050	0.09825	69.889	14.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,096.55140	1.09655	921.13220	0.92113	1,096.551	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	71.05140	0.07105	100.23220	0.10023	71.051	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,087.73240	1.08773	913.14420	0.91314	1,087.732	14.28	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	72.23240	0.07223	102.24420	0.10224	72.232	14.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.22760	10.22760	10.02080	10.02080		16.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	660.06620	0.66007	554.69040	0.55469	660.066	15.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	372.46620	0.37247	473.89040	0.47389	372.466	15.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	655.27570	0.65528	550.55240	0.55055	655.276	15.21	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	377.67570	0.37768	479.75240	0.47975	377.676	15.21	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	650.52390	0.65052	546.44700	0.54645	650.524	15.24	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	382.92390	0.38292	485.64700	0.48565	382.924	15.24	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
\$ / R	On 13/06/2014	Foreign Exchange Future		10.25460	10.25460		10.04720	10.04720		16.05	0.00	0	19,963.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,847.82850	1.84783	1,652.00120	1.65200	1,847.829	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	43.22850	0.04323	54.80120	0.05480	43.229	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,672.20670	1.67221	1,479.83430	1.47983	1,672.207	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	57.60670	0.05761	72.63430	0.07263	57.607	15.53	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,572.30820	1.57231	1,382.30960	1.38231	1,572.308	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	67.70820	0.06771	85.10960	0.08511	67.708	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,545.31760	1.54532	1,356.01980	1.35602	1,545.318	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	70.71760	0.07072	88.81980	0.08882	70.718	15.28	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,351.13670	1.35114	1,167.72790	1.16773	1,351.137	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	96.53670	0.09654	120.52790	0.12053	96.537	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,181.24100	1.18124	1,013.56990	1.01357	1,181.241	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	126.64100	0.12664	166.36990	0.16637	126.641	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	896.68480	0.89668	756.02950	0.75603	896.685	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	232.08480	0.23208	298.82950	0.29883	232.085	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	890.06990	0.89007	750.65280	0.75065	890.070	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	235.46990	0.23547	303.45280	0.30345	235.470	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	883.48660	0.88349	745.31330	0.74531	883.487	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	238.88660	0.23889	308.11330	0.30811	238.887	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	794.66310	0.79466	674.39140	0.67439	794.663	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	290.06310	0.29006	377.19140	0.37719	290.063	14.77	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	767.54530	0.76755	650.75430	0.65075	767.545	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	312.94530	0.31295	403.55430	0.40355	312.945	14.89	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	682.04040	0.68204	576.67330	0.57667	682.040	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	397.44040	0.39744	499.47330	0.49947	397.440	15.33	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	663.37680	0.66338	560.58990	0.56059	663.377	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	418.77680	0.41878	523.38990	0.52339	418.777	15.43	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	610.54800	0.61055	515.45840	0.51546	610.548	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	485.94800	0.48595	598.25840	0.59826	485.948	15.74	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	391.00810	0.39101	331.23590	0.33124	391.008	17.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	936.40810	0.93641	1,084.03590	1.08404	936.408	17.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	244.78270	0.24478	209.08010	0.20908	244.783	19.61	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,590.18270	1.59018	1,761.88010	1.76188	1,590.183	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	208.96780	0.20897	179.53550	0.17954	208.968	20.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,854.36780	1.85437	2,032.33550	2.03234	1,854.368	20.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	198.72930	0.19873	171.09570	0.17110	198.729	20.64	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,944.12930	1.94413	2,123.89570	2.12390	1,944.129	20.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	180.40580	0.18041	163.65310	0.16365	180.406	21.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,125.80580	2.12581	2,316.45310	2.31645	2,125.806	21.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	177.05410	0.17705	162.84570	0.16285	177.054	21.26	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,162.45410	2.16245	2,355.64570	2.35565	2,162.454	21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	167.59720	0.16760	158.61780	0.15862	167.597	22.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,412.99720	2.41300	2,611.41780	2.61142	2,412.997	22.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	161.51170	0.16151	154.97130	0.15497	161.512	24.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,806.91170	2.80691	3,007.77130	3.00777	2,806.912	24.32	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.26220	10.26220	10.05450	10.05450		16.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,554.27350	1.55427	1,364.84900	1.36485	1,554.274	15.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	72.07350	0.07207	90.34900	0.09035	72.074	15.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	620.17990	0.62018	524.51900	0.52452	620.180	15.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	487.97990	0.48798	600.01900	0.60002	487.980	15.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	182.49230	0.18249	167.88010	0.16788	182.492	21.23	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,160.29230	2.16029	2,353.38010	2.35338	2,160.292	21.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.36530	10.36530	10.15460	10.15460		16.30	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	805.44110	0.80544	694.75100	0.69475	805.441	15.40	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	430.14110	0.43014	530.15100	0.53015	430.141	15.40	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	800.70380	0.80070	690.61050	0.69061	800.704	15.42	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	435.40380	0.43540	536.01050	0.53601	435.404	15.42	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	22/08/2014	Any day expiry	10.01	Call	795.99720	0.79600		686.49840	0.68650	795.997	15.45	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	440.69720	0.44070		541.89840	0.54190	440.697	15.45	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	660.72850	0.66073		567.88290	0.56788	660.729	16.25	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	625.42850	0.62543		743.28290	0.74328	625.428	16.25	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	271.34370	0.27134		235.30460	0.23530	271.344	20.35	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,976.04370	1.97604	2,150.70460	2,150.704	2,150.70	1,976.044	20.35	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.40370	10.40370	10.19160	10.19160			16.38	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,534.90950	2.53491	2,326.48470	2,326.648	2,534.910		16.81	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	31.20950	0.03121	34.88470	0.03488	31.209		16.81	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,060.49900	2.06050	1,859.80920	1,859.81	2,060.499		15.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	56.79900	0.05680	68.20920	0.06821	56.799		15.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,614.77800	1.61478	1,425.92880	1,425.93	1,614.778		15.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	111.07800	0.11108	134.32880	0.13433	111.078		15.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	892.82030	0.89282	774.39100	0.77439	892.820		15.14	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	389.12030	0.38912	482.79100	0.48279	389.120		15.14	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	718.05530	0.71806	620.96960	0.62097	718.055		16.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	604.35530	0.60436	719.36960	0.71937	604.355		16.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	714.12860	0.71413	617.47810	0.61748	714.129		16.13	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	610.42860	0.61043	725.87810	0.72588	610.429		16.13	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	710.23190	0.71023	614.01010	0.61401	710.232		16.16	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	616.53190	0.61653	732.41010	0.73241	616.532		16.16	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	503.59370	0.50359	435.41310	0.43541	503.594		17.64	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	1,049.89370	1.04989	1,193.81310	1.19381	1,049.894		17.64	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	295.38360	0.29538	256.84720	0.25685	295.384		20.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,991.68360	1.99168	2,165.24720	2.16525	1,991.684		20.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	248.90600	0.24891	231.97930	0.23198	248.906		21.60	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,445.20600	2.44521	2,640.37930	2.64038	2,445.206		21.60	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	236.55400	0.23655	223.20590	0.22321	236.554		23.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,982.85400	2.98285	3,181.60590	3.18161	2,982.854		23.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.55270	10.55270	10.33790	10.33790			16.90	0.00	0	6,415.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,599.96200	2.59996	2,391.47440	2,391.47	2,599.962		16.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	47.26200	0.04726	53.57440	0.05357	47.262		16.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,178.96570	2.17897	1,979.65580	1,979.66	2,178.966		15.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	76.26570	0.07627	91.75580	0.09176	76.266		15.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,134.33860	2.13434	1,936.04220	1,936.04	2,134.339		15.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	81.63860	0.08164	98.14220	0.09814	81.639		15.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,090.00490	2.09000	1,892.77050	1,892.77	2,090.005		15.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	87.30490	0.08730	104.87050	0.10487	87.305		15.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,252.97260	1.25297	1,105.46260	1.10546	1,252.973		15.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	300.27260	0.30027	367.56260	0.36756	300.273		15.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,019.57180	1.01957	899.70550	0.89971	1,019.572		15.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	466.87180	0.46687	561.80550	0.56181	466.872		15.64	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	641.15060	0.64115	562.59250	0.56259	641.151		17.79	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	1,088.45060	1.08845	1,224.69250	1.22469	1,088.451		17.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future			9.98310	9.98310	9.78090	9.78090			14.61	0.00	0	684.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Call	56,832.04060	0.56832	42,576.25700	0.42576	56,832.041		13.28	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Put	7,522.04060	0.07522	13,486.25700	0.13486	7,522.041		13.28	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Call	56,048.44720	0.56048	41,956.98340	0.41957	56,048.447		13.28	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Put	7,738.44720	0.07738	13,866.98340	0.13867	7,738.447		13.28	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.51	Call	55,315.49120	0.55315	41,344.18330	0.41344	55,315.491		13.30	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.51	Put	8,005.49120	0.08005	14,254.18330	0.14254	8,005.491		13.30	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Call	18,836.85050	0.18837	13,659.68650	0.13660	18,836.851		15.67	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Put	45,526.85050	0.45527	60,569.68650	0.60570	45,526.850		15.67	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Call	16,324.57640	0.16325	11,903.14170	0.11903	16,324.576		16.10	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Put	53,014.57640	0.53015	68,813.14170	0.68813	53,014.576		16.10	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Call	8,422.24170	0.08422	6,398.66720	0.06399	8,422.242		18.33	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	13/12/2013		Put	Foreign Exchange Future	95,112.24170	0.95112	113,308.66720	1.13309	1.13309	95,112.242	18.33	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.12260	10.12260	9.91800	9.91800	9.91800	0.00	15.87	0.00	0	25.00
\$ / R MAXI	On	17/03/2014	10.49	Call	Foreign Exchange Future	31,641.84070	0.31642	25,615.54980	0.25616	0.25616	31,641.841	16.65	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	Foreign Exchange Future	68,381.84070	0.68382	82,815.54980	0.82816	0.82816	68,381.841	16.65	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	Foreign Exchange Future	69,114.13620	0.69114	83,601.85880	0.83602	0.83602	69,114.136	16.68	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	Foreign Exchange Future	31,374.13620	0.31374	25,401.85880	0.25402	0.25402	31,374.136	16.68	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	Foreign Exchange Future	31,109.39280	0.31109	25,190.38510	0.25190	0.25190	31,109.393	16.72	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	Foreign Exchange Future	69,849.39280	0.69849	84,390.38510	0.84390	0.84390	69,849.393	16.72	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.25460	10.25460	10.04720	10.04720	10.04720	0.00	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Call	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Put	Foreign Exchange Future	43,540.00000	0.43540	64,280.00000	0.64280	0.64280	43,540.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Call	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Put	Foreign Exchange Future	44,540.00000	0.44540	65,280.00000	0.65280	0.65280	44,540.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Call	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Put	Foreign Exchange Future	45,540.00000	0.45540	66,280.00000	0.66280	0.66280	45,540.000	0.00	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	15.95440	15.95440	15.70680	15.70680	15.70680	0.00	14.09	17,980,608.80	1,127	26,850.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,140.01500	1.14001	927.22990	0.92723	0.92723	1,140.015	13.64	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	75.61500	0.07561	110.42990	0.11043	0.11043	75.615	13.64	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,131.37810	1.13138	919.19760	0.91920	0.91920	1,131.378	13.63	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	76.97810	0.07698	112.39760	0.11240	0.11240	76.978	13.63	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	1,122.76010	1.12276	911.55240	0.91155	0.91155	1,122.760	13.62	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	78.36010	0.07836	114.75240	0.11475	0.11475	78.360	13.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	16.16650	16.16650	15.91630	15.91630	15.91630	0.00	14.70	0.00	0	4,586.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	3,340.60440	3.34060	3,093.57610	3.09358	3.09358	3,340.604	17.99	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	24.10440	0.02410	27.27610	0.02728	0.02728	24.104	17.99	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	3,193.71310	3.19371	2,947.24850	2.94725	2.94725	3,193.713	17.61	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	27.21310	0.02721	30.94850	0.03095	0.03095	27.213	17.61	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	1,994.56340	1.99456	1,757.16720	1.75717	1.75717	1,994.563	14.49	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	78.06340	0.07806	90.86720	0.09087	0.09087	78.063	14.49	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	1,957.30350	1.95730	1,720.45070	1.72045	1.72045	1,957.304	14.39	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	80.80350	0.08080	94.15070	0.09415	0.09415	80.804	14.39	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	1,948.00570	1.94801	1,711.29120	1.71129	1.71129	1,948.006	14.36	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	81.50570	0.08151	94.99120	0.09499	0.09499	81.506	14.36	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	1,938.71230	1.93871	1,702.73970	1.70274	1.70274	1,938.712	14.34	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	82.21230	0.08221	96.43970	0.09644	0.09644	82.212	14.34	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	1,763.45080	1.76345	1,544.25230	1.54425	1.54425	1,763.451	13.86	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	96.95080	0.09695	127.95230	0.12795	0.12795	96.951	13.86	0.00	0	327.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.36740	16.36740	16.11440	16.11440	16.11440	0.00	15.13	0.00	0	200.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	990.20870	0.99021	860.02800	0.86003	0.86003	990.209	14.80	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	662.80870	0.66281	785.62800	0.78563	0.78563	662.809	14.80	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	985.42090	0.98542	855.75730	0.85576	0.85576	985.421	14.81	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	668.02090	0.66802	791.35730	0.79136	0.79136	668.021	14.81	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	673.25390	0.67325	797.11200	0.79711	0.79711	673.254	14.82	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	980.65390	0.98065	851.51200	0.85151	0.85151	980.654	14.82	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.59460	16.59460	16.33560	16.33560	16.33560	0.00	15.45	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Call	Foreign Exchange Future	923.00640	0.92301	817.09160	0.81709	0.81709	923.006	15.73	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Put	Foreign Exchange Future	1,168.40640	1.16841	1,321.49160	1.32149	1.32149	1,168.406	15.73	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Call	Foreign Exchange Future	919.47250	0.91947	813.95820	0.81396	0.81396	919.473	15.75	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Put	Foreign Exchange Future	1,174.87250	1.17487	1,328.35820	1.32836	1.32836	1,174.873	15.75	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Call	Foreign Exchange Future	915.96000	0.91596	810.83200	0.81083	0.81083	915.960	15.76	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Put	Foreign Exchange Future	1,181.36000	1.18136	1,335.23200	1.33523	1.33523	1,181.360	15.76	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10023	0.10023	0.09834	0.09834	0.09834	0.00	15.23	0.00	0	14,325.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,037.94580	0.01038	867.40350	0.00867	0.00867	1,037.946	13.97	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	14.54580	0.00015	33.80350	0.00034	0.00034	14.546	13.97	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 13/12/2013	Foreign Exchange Future	0.10	Call	303.55460		0.00304		237.19110	0.00237	303.555	15.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	280.15460		0.00280		403.59110	0.00404	280.155	15.23	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	74.21500		0.00074		60.60150	0.00061	74.215	18.79	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,050.81500		0.01051		1,227.00150	0.01227	1,050.815	18.79	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10171		0.10171		0.09979	0.09979		16.95	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,243.96500		0.01244		1,079.14820	0.01079	1,243.965	15.91	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	72.76500		0.00073		100.24820	0.00100	72.765	15.91	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	566.39330		0.00566		475.52280	0.00476	566.393	16.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	395.19330		0.00395		496.62280	0.00497	395.193	16.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	256.07290		0.00256		215.83730	0.00216	256.073	19.64	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,084.87290		0.01085		1,236.93730	0.01237	1,084.873	19.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.48470		13.48470		13.25120	13.25120		13.87	1,672,102.80	124	82,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,289.09300		2.28909		2,056.53790	2.05654	2,289.093	17.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	4.39300		0.00439		5.33790	0.00534	4.393	17.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,047.46920		2.04747		1,815.32100	1.81532	2,047.469	16.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	5.76920		0.00577		7.12100	0.00712	5.769	16.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,997.81270		1.99781		1,765.77260	1.76577	1,997.813	15.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	6.11270		0.00611		7.57260	0.00757	6.113	15.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,948.18060		1.94818		1,716.25950	1.71626	1,948.181	15.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	6.48060		0.00648		8.05950	0.00806	6.481	15.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	19.67610		0.01968		36.75340	0.03675	19.676	12.76	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,254.37610		1.25438		1,037.95340	1.03795	1,254.376	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,026.64320		1.02664		824.20440	0.82420	1,026.643	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	41.94320		0.04194		73.00440	0.07300	41.943	12.83	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	939.81580		0.93982		744.57800	0.74458	939.816	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	55.11580		0.05512		93.37800	0.09338	55.116	12.86	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	71.29390		0.07129		120.03010	0.12003	71.294	12.88	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	855.99390		0.85599		671.23010	0.67123	855.994	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	815.32780		0.81533		636.28330	0.63628	815.328	12.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	80.62780		0.08063		135.08330	0.13508	80.628	12.90	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	736.70500		0.73671		569.95090	0.56995	736.705	12.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	102.00500		0.10200		168.75090	0.16875	102.005	12.92	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	179.86560		0.17987		274.16620	0.27417	179.866	13.29	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	564.56560		0.56457		425.36620	0.42537	564.566	13.29	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	503.94670		0.50395		375.96890	0.37597	503.947	13.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	219.24670		0.21925		324.76890	0.32477	219.247	13.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	193.75430		0.19375		143.34770	0.14335	193.754	15.20	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	709.05430		0.70905		892.14770	0.89215	709.054	15.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	827.59850		0.82760		1,019.53630	1.01954	827.599	15.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	162.29850		0.16230		120.73630	0.12074	162.299	15.60	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	93.51400		0.09351		69.69020	0.06969	93.514	17.06	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,258.81400		1.25881		1,468.49020	1.46849	1,258.814	17.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	44.81030		0.04481		32.07730	0.03208	44.810	18.90	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,910.11030		1.91011		2,130.87730	2.13088	1,910.110	18.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.67600		13.67600		13.44010	13.44010		14.65	0.00	0	22,876.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,301.81220		1.30181		1,101.37030	1.10137	1,301.812	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	115.81220		0.11581		151.27030	0.15127	115.812	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,293.61530		1.29362		1,093.68860	1.09369	1,293.615	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	117.61530		0.11762		153.58860	0.15359	117.615	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,285.43980		1.28544		1,086.03290	1.08603	1,285.440	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	119.43980		0.11944		155.93290	0.15593	119.440	13.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,173.32210		1.17332		981.66860	0.98167	1,173.322	13.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	147.32210		0.14732		191.56860	0.19157	147.322	13.71	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.85750		13.85750		13.61910	13.61910		14.99	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	667.88940		0.66789		800.79820	0.80080	667.889	14.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	735.38940		0.73539		629.89820	0.62990	735.389	14.90	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 13/06/2014	Foreign Exchange Future	13.80	Call	731.17330		0.73117		626.34200	0.62634	731.173	14.92	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	673.67330		0.67367		807.24200	0.80724	673.673	14.92	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	726.97590		0.72698		622.80740	0.62281	726.976	14.93	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	679.47590		0.67948		813.70740	0.81371	679.476	14.93	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.06450		14.06450		13.82030	13.82030		15.43	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	759.79650		0.75980		659.06520	0.65907	759.796	15.85	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,035.29650		1.03530		1,178.76520	1.17877	1,035.296	15.85	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	756.40670		0.75641		656.09690	0.65610	756.407	15.86	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,041.90670		1.04191		1,185.79690	1.18580	1,041.907	15.86	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	753.03400		0.75303		653.14950	0.65315	753.034	15.88	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,048.53400		1.04853		1,192.84950	1.19285	1,048.534	15.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.26960		14.26960		14.02280	14.02280		15.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,246.68810		1.24669		1,109.48340	1.10948	1,246.688	15.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	667.08810		0.66709		776.68340	0.77668	667.088	15.04	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,241.90020		1.24190		1,105.16490	1.10516	1,241.900	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	672.30020		0.67230		782.36490	0.78236	672.300	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	677.52600		0.67753		788.07130	0.78807	677.526	15.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,237.12600		1.23713		1,100.87130	1.10087	1,237.126	15.07	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.03954		110.03954		109.48514	109.48514			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	950.46000		0.95046		1,504.86000	1.50486	950.460		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	960.46000		0.96046		1,514.86000	1.51486	960.460		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	970.46000		0.97046		1,524.86000	1.52486	970.460		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.14961		106.14961		106.14825	106.14825			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	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,840.39000		3.84039		3,841.75000	3.84175	3,840.390		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	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,850.39000		3.85039		3,851.75000	3.85175	3,850.390		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	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,860.39000		3.86039		3,861.75000	3.86175	3,860.390		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.12917		110.12917		108.02265	108.02265			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	139.17000		0.13917		0.00000	0.00000	139.170		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		1,967.35000	1.96735	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	129.17000		0.12917		0.00000	0.00000	129.170		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		1,977.35000	1.97735	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	119.17000		0.11917		0.00000	0.00000	119.170		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		1,987.35000	1.98735	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 07/11/2013	Index Future			411.44500		411.44500		411.64000	411.64000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.85000		416.85000		417.04600	417.04600			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			489.03700		489.03700		489.15400	489.15400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			495.46100		495.46100		495.57800	495.57800			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			439.19900		439.19900		438.99600	438.99600			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			444.96900		444.96900		444.76100	444.76100			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.31710		9.31710		9.21100	9.21100		11.80	2,795,130.00	300	8,332.00

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	8.30	Call	1,028.00920	1.02801	923.47910	0.92348	1,028.009	14.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	10.90920	0.01091	12.47910	0.01248	10.909	14.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	741.21960	0.74122	642.08610	0.64209	741.220	12.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	24.11960	0.02412	31.08610	0.03109	24.120	12.71	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	201.82110	0.20182	261.48900	0.26149	201.821	11.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	218.92110	0.21892	172.48900	0.17249	218.921	11.80	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	153.43820	0.15344	118.89500	0.11890	153.438	12.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	296.33820	0.29634	367.89500	0.36789	296.338	12.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	149.94140	0.14994	116.07680	0.11608	149.941	12.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	302.84140	0.30284	375.07680	0.37508	302.841	12.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	309.41250	0.30941	382.31790	0.38232	309.413	12.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	146.51250	0.14651	113.31790	0.11332	146.513	12.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	110.23920	0.11024	84.41090	0.08441	110.239	12.37	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	393.13920	0.39314	473.41090	0.47341	393.139	12.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	13.04550	0.01305	12.25950	0.01226	13.045	12.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	995.94550	0.99595	1,101.25950	1.10126	995.946	12.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	8.52180	0.00852	8.02590	0.00803	8.522	14.48	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,291.42180	1.29142	1,397.02590	1.39703	1,291.422	14.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.39040	9.39040	9.28400	9.28400		11.99	0.00	0	3,939.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	271.15870	0.27116	230.03420	0.23003	271.159	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	370.75870	0.37076	436.03420	0.43603	370.759	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	267.21360	0.26721	226.60500	0.22660	267.214	12.13	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	376.81360	0.37681	442.60500	0.44261	376.814	12.13	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	263.31380	0.26331	223.22020	0.22322	263.314	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	382.91380	0.38291	449.22020	0.44922	382.914	12.14	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.45940	9.45940	9.35200	9.35200		12.15	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	236.55320	0.23655	206.49920	0.20650	236.553	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	667.15320	0.66715	744.49920	0.74450	667.153	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	674.31570	0.67432	752.09020	0.75209	674.316	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	233.71570	0.23372	204.09020	0.20409	233.716	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	231.01410	0.23101	201.70590	0.20171	231.014	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	681.61410	0.68161	759.70590	0.75971	681.614	12.69	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.53780	9.53780	9.42850	9.42850		12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	464.38960	0.46439	414.47900	0.41448	464.390	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	466.58960	0.46659	525.97900	0.52598	466.590	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	459.77510	0.45978	410.54490	0.41054	459.775	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	471.97510	0.47198	532.04490	0.53204	471.975	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	455.49670	0.45550	406.64750	0.40665	455.497	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	477.69670	0.47770	538.14750	0.53815	477.697	12.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68580	9.68580	9.54840	9.54840		13.03	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	151.76330	0.15176	119.05800	0.11906	151.763	13.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	405.96330	0.40596	510.65800	0.51066	405.963	13.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	148.99410	0.14899	116.89160	0.11689	148.994	13.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	413.19410	0.41319	518.49160	0.51849	413.194	13.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	146.27360	0.14627	114.76290	0.11476	146.274	13.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	420.47360	0.42047	526.36290	0.52636	420.474	13.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.79800	9.79800	9.65980	9.65980		13.71	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	319.37130	0.31937	267.26590	0.26727	319.371	14.05	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	461.37130	0.46137	547.46590	0.54747	461.371	14.05	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	315.82380	0.31582	264.24020	0.26424	315.824	14.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	467.82380	0.46782	554.44020	0.55444	467.824	14.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	312.31750	0.31232	261.24910	0.26125	312.318	14.10	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	474.31750	0.47432	561.44910	0.56145	474.318	14.10	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			25.94280	25.94280	83.49140	83.49140			0.00	0	2,274.00

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 CADR	On 13/12/2013	Can-Do Future			359.46420		359.46420		265.60460	265.60460			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			343.27450		343.27450		246.42380	246.42380			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			227.85830		227.85830		129.07450	129.07450			0.00	0	1,600.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			1.18640		1.18640		0.92960	0.92960			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			0.00080		0.00080		0.00000	0.00000			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			64.49110		64.49110		46.57860	46.57860			290,000.00	5,000	2,430.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			0.76770		0.76770		0.27860	0.27860			0.00	0	12,000.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			65.01110		65.01110		39.03400	39.03400			0.00	0	10,000.00
CF CANDO CAFA	On 25/09/2013	Can-Do Future			2,638.61800		2,638.61800		1,204.92960	1,204.92960			0.00	0	20.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.95760		10.95760		10.75290	10.75290		14.62	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	390.04760		0.39005	286.01320	0.28601		390.048	14.36	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	222.44760		0.22245	323.11320	0.32311		222.448	14.36	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	384.65300		0.38465	281.97600	0.28198		384.653	14.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	227.05300		0.22705	329.07600	0.32908		227.053	14.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	379.31330		0.37931	277.98820	0.27799		379.313	14.39	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	231.71330		0.23171	335.08820	0.33509		231.713	14.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.12090		11.12090	10.91380	10.91380			15.25	0.00	0	75.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	409.25460		0.40925	333.83470	0.33383		409.255	15.68	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	578.35460		0.57835	710.03470	0.71003		578.355	15.68	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	405.73440		0.40573	330.93410	0.33093		405.734	15.70	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	584.83440		0.58483	717.13410	0.71713		584.834	15.70	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	402.24160		0.40224	328.06010	0.32806		402.242	15.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	591.34160		0.59134	724.26010	0.72426		591.342	15.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62920		1.62920	1.59640	1.59640			14.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	361.60810		0.03616	253.12320	0.02531		361.608	14.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	569.60810		0.05696	789.12320	0.07891		569.608	14.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	328.06590		0.03281	229.05300	0.02291		328.066	14.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	636.06590		0.06361	865.05300	0.08651		636.066	14.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	297.52650		0.02975	207.30980	0.02073		297.527	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	705.52650		0.07055	943.30980	0.09433		705.526	15.01	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.64500		1.64500	1.61180	1.61180			14.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	519.75490		0.05198	409.64750	0.04096		519.755	15.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	969.75490		0.09698	1,191.64750	0.11916		969.755	15.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	489.31090		0.04893	384.99400	0.03850		489.311	15.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,039.31090		0.10393	1,266.99400	0.12670		1,039.311	15.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	460.70220		0.04607	362.87730	0.03629		460.702	15.86	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,110.70220		0.11107	1,344.87730	0.13449		1,110.702	15.86	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.48512		110.48512	109.41145	109.41145				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	495.12000		0.49512	0.00000	0.00000		495.120		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	578.55000	0.57855		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
EL28	On 07/11/2013	Bond Future	110.00	Call	485.12000		0.48512		0.00000	0.00000	485.120		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		588.55000	0.58855	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	475.12000		0.47512		0.00000	0.00000	475.120		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		598.55000	0.59855	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.32998		84.78169		9.34637	84.65375			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,982.55000		6.98255		7,110.49000	7.11049	6,982.550		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	6,894.27000		6.89427		7,022.21000	7.02221	6,894.270		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	6,806.12000		6.80612		6,934.06000	6.93406	6,806.120		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.44025		85.89551		9.45722	85.76556			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	759.34000		0.75934		629.39000	0.62939	759.340		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	834.87000		0.83487		704.92000	0.70492	834.870		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	910.29000		0.91029		780.34000	0.78034	910.290		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			438.46600		438.46600		438.28700	438.28700			0.00	0	123.00
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	75,240.00000		7.52400		77,030.00000	7.70300	75,240.000		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	75,340.00000		7.53400		77,130.00000	7.71300	75,340.000		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	75,440.00000		7.54400		77,230.00000	7.72300	75,440.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			444.22600		444.22600		444.04300	444.04300			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	42,360.00000		4.23600		40,530.00000	4.05300	42,360.000		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	42,260.00000		4.22600		40,430.00000	4.04300	42,260.000		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	42,160.00000		4.21600		40,330.00000	4.03300	42,160.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.68500		196.68500		196.24200	196.24200			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			199.29300		199.29300		198.84300	198.84300			0.00	0	174.00
ILBI	On 07/11/2013	Index Future			525.58800		525.58800		525.58800	525.58800			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			532.68400		532.68400		532.68400	532.68400			0.00	0	186.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.16000	94.84000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.18000	94.82000		5.18000	94.82000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.26000	94.74000		5.26000	94.74000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.30000	94.70000		5.30000	94.70000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.43000	94.57000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.49000	94.51000		5.49000	94.51000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.79000	94.21000		5.78000	94.22000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.06000	93.94000		6.01000	93.99000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.32000	93.68000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.61000	93.39000		6.56000	93.44000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.89000	93.11000		6.84000	93.16000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.18000	92.82000		7.13000	92.87000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.31990	8.31990		8.17500	8.17500		9.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	260.72920	0.26073	170.10300	0.17010	260.729	9.80	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	80.82920	0.08083	135.10300	0.13510	80.829	9.80	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	253.99300	0.25399	164.85880	0.16486	253.993	9.80	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	84.09300	0.08409	139.85880	0.13986	84.093	9.80	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	247.35030	0.24735	159.72100	0.15972	247.350	9.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	87.45030	0.08745	144.72100	0.14472	87.450	9.79	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.37920	8.37920		8.23420	8.23420		12.05	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	410.95200	0.41095	321.20480	0.32120	410.952	11.95	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	171.75200	0.17175	227.00480	0.22700	171.752	11.95	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	404.86360	0.40486	315.93940	0.31594	404.864	11.96	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	175.66360	0.17566	231.73940	0.23174	175.664	11.96	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	398.83240	0.39883	310.73310	0.31073	398.832	11.96	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	179.63240	0.17963	236.53310	0.23653	179.632	11.96	0.00	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	10.08920	10.08920	0.09907	10.28650	10.28650		14.81	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	5,491.25830	0.54913	0.09907	7,174.85800	0.71749	5,491.258	16.35	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,499.25830	0.14993	0.09907	1,209.85800	0.12099	1,499.258	16.35	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	5,416.94930	0.54169	0.09907	7,093.83410	0.70938	5,416.949	16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	1,524.94930	0.15249	0.09907	1,228.83410	0.12288	1,524.949	16.32	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	5,343.02640	0.53430	0.09907	7,013.09120	0.70131	5,343.026	16.28	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	1,551.02640	0.15510	0.09907	1,248.09120	0.12481	1,551.026	16.28	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.57485	102.69955		7.57066	102.72738			0.00	0	11,754.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	7,542.58000	7.54258	7,514.75000	7.51475	7,542.580			0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	7,469.85000	7.46985	7,442.02000	7.44202	7,469.850			0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	7,397.17000	7.39717	7,369.34000	7.36934	7,397.170			0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.66554	104.04873		7.66124	104.07653			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	1,119.52000	1.11952	1,147.32000	1.14732	1,119.520			0.00	0	0.00
R023	On 06/02/2014	7.84	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	1,183.20000	1.18320	1,211.00000	1.21100	1,183.200			0.00	0	0.00
R023	On 06/02/2014	7.85	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	1,246.84000	1.24684	1,274.64000	1.27464	1,246.840			0.00	0	0.00
R023	On 06/02/2014	7.86	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013		Bond Future	5.97955	115.06163		5.96434	115.09002		3.02	28,305,160.98	246	29,165.00
R157	On 07/11/2013	5.59	Call	213.61000	0.21361	226.06000	0.22606	213.610	2.97		0.00	0	0.00
R157	On 07/11/2013	5.59	Put	943.80000	0.94380	927.86000	0.92786	943.800	2.97		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 07/11/2013	Bond Future	5.60	Call	219.01000	0.21901		231.64000	0.23164	219.010	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	930.38000	0.93038		914.62000	0.91462	930.380	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	224.50000	0.22450		237.32000	0.23732	224.500	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	917.05000	0.91705		901.48000	0.90148	917.050	2.97	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.10729	116.57320		6.08963	116.60155		2.84	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	485.07000	0.48507		498.00000	0.49800	485.070	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,238.62000	1.23862		1,223.20000	1.22320	1,238.620	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	491.05000	0.49105		504.09000	0.50409	491.050	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,228.40000	1.22840		1,213.09000	1.21309	1,228.400	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	497.09000	0.49709		510.21000	0.51021	497.090	2.80	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,218.25000	1.21825		1,203.02000	1.20302	1,218.250	2.80	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.22679	111.35350		6.20542	111.38239		2.55	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	350.79000	0.35079		360.09000	0.36009	350.790	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,764.85000	1.76485		1,745.26000	1.74526	1,764.850	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,754.66000	1.75466		1,735.13000	1.73513	1,754.660	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	354.36000	0.35436		363.72000	0.36372	354.360	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	357.96000	0.35796		367.38000	0.36738	357.960	2.49	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,744.50000	1.74450		1,725.03000	1.72503	1,744.500	2.49	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.36542	112.90234		6.33869	112.93171		2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,180.40000	1.18040		1,198.73000	1.19873	1,180.400	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	770.00000	0.77000		758.96000	0.75896	770.000	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,186.56000	1.18656		1,204.95000	1.20495	1,186.560	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	765.24000	0.76524		754.26000	0.75426	765.240	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,193.16000	1.19316		1,211.60000	1.21160	1,193.160	2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	760.92000	0.76092		749.99000	0.74999	760.920	2.28	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.92377	124.88502		7.94504	124.68944		14.98	0.00	0	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	56.55000	0.05655		55.80000	0.05580	56.550	14.67	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,217.02000	14.21702		14,411.85000	14.41185	14,217.020	14.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	140.61000	0.14061		137.86000	0.13786	140.610	14.67	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,654.67000	11.65467		11,847.50000	11.84750	11,654.670	14.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,049.89000	3.04989		2,970.77000	2.97077	3,049.890	14.91	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,350.97000	2.35097		2,467.43000	2.46743	2,350.970	14.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,777.35000	3.77735		3,682.87000	3.68287	3,777.350	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,809.50000	1.80950		1,910.60000	1.91060	1,809.500	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,774.71000	1.77471		1,874.72000	1.87472	1,774.710	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,832.48000	3.83248		3,736.91000	3.73691	3,832.480	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,888.02000	3.88802		3,791.34000	3.79134	3,888.020	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,740.43000	1.74043		1,839.33000	1.83933	1,740.430	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,405.09000	4.40509		4,298.58000	4.29858	4,405.090	14.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,453.36000	1.45336		1,542.43000	1.54243	1,453.360	14.98	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	851.87000	0.85187		915.51000	0.91551	851.870	15.11	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,997.52000	5.99752		5,865.58000	5.86558	5,997.520	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,753.72000	7.75372		7,600.53000	7.60053	7,753.720	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	471.27000	0.47127		513.66000	0.51366	471.270	15.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,609.49000	9.60949		9,440.22000	9.44022	9,609.490	15.36	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	245.67000	0.24567		271.98000	0.27198	245.670	15.36	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.01047	121.23615		8.03254	121.03763		15.07	0.00	0	115.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,371.16000	3.37116		3,301.91000	3.30191	3,371.160	14.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,841.78000	5.84178		5,971.05000	5.97105	5,841.780	14.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,408.81000	3.40881		3,338.95000	3.33895	3,408.810	14.93	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
R186	On 06/02/2014	Bond Future	7.75	Put	5,786.83000		5.78683		5,915.49000	5.91549	5,786.830	14.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,446.72000		3.44672		3,376.24000	3.37624	3,446.720	14.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,732.23000		5.73223		5,860.27000	5.86027	5,732.230	14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.09531		122.88954		8.11817	122.68839		14.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,340.78000		2.34078		2,294.84000	2.29484	2,340.780	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,674.75000		11.67475		11,829.96000	11.82996	11,674.750	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,364.76000		2.36476		2,318.43000	2.31843	2,364.760	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,600.99000		11.60099		11,755.81000	11.75581	11,600.990	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,527.51000		11.52751		11,681.93000	11.68193	11,527.510	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,388.91000		2.38891		2,342.18000	2.34218	2,388.910	14.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.17938		119.30699		8.20306	119.10314		14.72	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	7,001.87000		7.00187		6,900.28000	6.90028	7,001.870	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,053.81000		6.05381		6,156.07000	6.15607	6,053.810	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	7,045.07000		7.04507		6,943.05000	6.94305	7,045.070	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,011.83000		6.01183		6,113.66000	6.11366	6,011.830	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	7,088.40000		7.08840		6,985.95000	6.98595	7,088.400	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,970.06000		5.97006		6,071.46000	6.07146	5,970.060	14.67	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			278.54481		278.54481		278.31953	278.31953			0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	1,445.19000		1.44519		1,670.47000	1.67047	1,445.190		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	1,455.19000		1.45519		1,680.47000	1.68047	1,455.190		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	1,465.19000		1.46519		1,690.47000	1.69047	1,465.190		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.10002		107.31254		5.09370	107.31946		1.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	150.80000		0.15080		155.74000	0.15574	150.800	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	491.04000		0.49104		489.06000	0.48906	491.040	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	154.48000		0.15448		159.47000	0.15947	154.480	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	483.72000		0.48372		481.79000	0.48179	483.720	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	158.21000		0.15821		163.26000	0.16326	158.210	1.87	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	476.45000		0.47645		474.58000	0.47458	476.450	1.87	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.03882		104.31446		5.03104	104.32108		1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	501.47000		0.50147		506.69000	0.50669	501.470	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	330.45000		0.33045		329.05000	0.32905	330.450	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	506.53000		0.50653		511.77000	0.51177	506.530	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	327.02000		0.32702		325.64000	0.32564	327.020	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	511.61000		0.51161		516.87000	0.51687	511.610	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	323.61000		0.32361		322.25000	0.32225	323.610	1.60	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.84594		105.73701		4.83463	105.74386		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	394.07000		0.39407		398.28000	0.39828	394.070	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	458.25000		0.45825		455.61000	0.45561	458.250	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	455.07000		0.45507		452.44000	0.45244	455.070	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	396.95000		0.39695		401.17000	0.40117	396.950	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	399.84000		0.39984		404.08000	0.40408	399.840	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	451.90000		0.45190		449.29000	0.44929	451.900	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.27480		102.79784		4.25543	102.80487		0.89	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 07/08/2014	Bond Future	5.29	Call	564.18000		0.56418		569.35000	0.56935	564.180	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	196.60000		0.19660		194.74000	0.19474	196.600	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	566.57000		0.56657		571.75000	0.57175	566.570	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	195.38000		0.19538		193.53000	0.19353	195.380	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	568.95000		0.56895		574.15000	0.57415	568.950	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	194.16000		0.19416		192.33000	0.19233	194.160	0.91	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			205.98158		205.98158		205.97944	205.97944			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	3,008.42000		3.00842		3,010.56000	3.01056	3,008.420		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	3,018.42000		3.01842		3,020.56000	3.02056	3,018.420		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,028.42000		3.02842		3,030.56000	3.03056	3,028.420		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.74715		106.31700		6.72747	106.38467		5.45	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	34.15000		0.03415		39.07000	0.03907	34.150	5.32	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,674.35000		3.67435		3,611.60000	3.61160	3,674.350	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	100.19000		0.10019		111.40000	0.11140	100.190	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,742.62000		2.74262		2,686.16000	2.68616	2,742.620	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	103.78000		0.10378		115.28000	0.11528	103.780	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,710.78000		2.71078		2,654.61000	2.65461	2,710.780	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	107.55000		0.10755		119.35000	0.11935	107.550	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,679.14000		2.67914		2,623.27000	2.62327	2,679.140	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,087.48000		104.08748		104,155.15000	104.15515	104,087.480	5.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.64	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.86861		107.71371		6.84743	107.78188		5.03	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	326.93000		0.32693		342.99000	0.34299	326.930	4.91	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,334.45000		3.33445		3,282.34000	3.28234	3,334.450	4.91	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	458.90000		0.45890		479.29000	0.47929	458.900	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,835.72000		2.83572		2,787.94000	2.78794	2,835.720	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	466.82000		0.46682		487.45000	0.48745	466.820	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,810.57000		2.81057		2,763.03000	2.76303	2,810.570	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	474.85000		0.47485		495.72000	0.49572	474.850	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,785.54000		2.78554		2,738.24000	2.73824	2,785.540	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,283.80000		1.28380		1,322.61000	1.32261	1,283.800	5.01	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,375.90000		1.37590		1,346.54000	1.34654	1,375.900	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.98402		105.02114		6.96097	105.09037		4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	386.08000		0.38608		401.05000	0.40105	386.080	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,205.45000		4.20545		4,151.19000	4.15119	4,205.450	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	391.46000		0.39146		406.58000	0.40658	391.460	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,179.45000		4.17945		4,125.34000	4.12534	4,179.450	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	396.90000		0.39690		412.17000	0.41217	396.900	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,153.51000		4.15351		4,099.55000	4.09955	4,153.510	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,422.34000		1.42234		1,458.33000	1.45833	1,422.340	4.89	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,855.85000		1.85585		1,822.61000	1.82261	1,855.850	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,334.91000		2.33491		2,381.85000	2.38185	2,334.910	4.96	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,095.19000		1.09519		1,072.90000	1.07290	1,095.190	4.96	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.10489		106.48157		7.07969	106.55184		4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,507.87000		1.50787		1,542.23000	1.54223	1,507.870	4.64	0.00	0	30.00

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 07/08/2014	Bond Future	6.84	Put	2,249.47000		2.24947		2,213.56000	2.21356	2,249.470	4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,134.53000		2.13453		2,176.45000	2.17645	2,134.530	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,620.18000		1.62018		1,591.83000	1.59183	1,620.180	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,150.17000		2.15017		2,192.25000	2.19225	2,150.170	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,608.12000		1.60812		1,579.93000	1.57993	1,608.120	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,165.87000		2.16587		2,208.11000	2.20811	2,165.870	4.70	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,596.14000		1.59614		1,568.11000	1.56811	1,596.140	4.70	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.85988		98.86036		8.87605	98.70686			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	5,009.19000		5.00919		4,855.69000	4.85569	5,009.190		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	5,096.33000		5.09633		4,942.83000	4.94283	5,096.330		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	5,183.33000		5.18333		5,029.83000	5.02983	5,183.330		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.94954		95.90231		8.96625	95.74644			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,801.30000		3.80130		3,645.43000	3.64543	3,801.300		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,888.73000		3.88873		3,732.86000	3.73286	3,888.730		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	3,976.02000		3.97602		3,820.15000	3.82015	3,976.020		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.03886		97.21036		9.05606	97.05260			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,964.66000		2.96466		2,806.90000	2.80690	2,964.660		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	3,051.86000		3.05186		2,894.10000	2.89410	3,051.860		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	3,138.92000		3.13892		2,981.16000	2.98116	3,138.920		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.93432		107.65393		6.92498	107.69464		7.23	48,444,268.50	450	30,648.00
R204	On 07/11/2013	Bond Future	6.29	Call	223.62000		0.22362		237.07000	0.23707	223.620	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,077.66000		3.07766		3,050.40000	3.05040	3,077.660	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	230.67000		0.23067		244.39000	0.24439	230.670	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,039.69000		3.03969		3,012.70000	3.01270	3,039.690	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	237.90000		0.23790		251.90000	0.25190	237.900	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,001.92000		3.00192		2,975.21000	2.97521	3,001.920	7.07	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,266.93000		1.26693		1,300.78000	1.30078	1,266.930	7.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	981.24000		0.98124		974.38000	0.97438	981.240	7.19	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.03584		105.03816		7.02601	105.07899		7.17	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	791.16000		0.79116		808.45000	0.80845	791.160	7.03	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,515.98000		3.51598		3,492.44000	3.49244	3,515.980	7.03	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	803.25000		0.80325		820.70000	0.82070	803.250	7.03	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,485.22000		3.48522		3,461.84000	3.46184	3,485.220	7.03	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	815.47000		0.81547		833.08000	0.83308	815.470	7.04	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,454.61000		3.45461		3,431.39000	3.43139	3,454.610	7.04	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.13672		106.47051		7.12620	106.51206		6.95	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	761.99000		0.76199		775.56000	0.77556	761.990	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,205.35000		5.20535		5,177.37000	5.17737	5,205.350	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	771.04000		0.77104		784.72000	0.78472	771.040	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,172.85000		5.17285		5,144.98000	5.14498	5,172.850	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	780.17000		0.78017		793.96000	0.79396	780.170	6.81	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,140.44000		5.14044		5,112.68000	5.11268	5,140.440	6.81	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			7.24008		103.91947		7.22882	103.96166		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,023.33000		3.02333	3,050.98000	3.05098		3,023.330	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,277.84000		2.27784	2,263.30000	2.26330		2,277.840	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,043.90000		3.04390	3,071.63000	3.07163		3,043.900	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,261.30000		2.26130	2,246.84000	2.24684		2,261.300	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,064.54000		3.06454	3,092.36000	3.09236		3,064.540	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,244.84000		2.24484	2,230.47000	2.23047		2,244.840	6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.23847		102.40608		7.22917	102.45178		9.47	0.00	0	21,305.00
R207	On 07/11/2013	Bond Future	6.69	Call	433.38000		0.43338	454.40000	0.45440		433.380	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,172.64000		3.17264	3,147.96000	3.14796		3,172.640	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	444.47000		0.44447	465.80000	0.46580		444.470	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,132.97000		3.13297	3,108.60000	3.10860		3,132.970	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	455.76000		0.45576	477.42000	0.47742		455.760	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,093.54000		3.09354	3,069.50000	3.06950		3,093.540	9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.33872		100.11229		7.32901	100.15819		9.29	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	986.41000		0.98641	1,006.64000	1.00664		986.410	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,355.85000		4.35585	4,330.18000	4.33018		4,355.850	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,000.14000		1.00014	1,020.53000	1.02053		1,000.140	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,320.38000		4.32038	4,294.87000	4.29487		4,320.380	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,014.00000		1.01400	1,034.56000	1.03456		1,014.000	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,285.08000		4.28508	4,259.74000	4.25974		4,285.080	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.44090		101.47759		7.43062	101.52425		9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	911.94000		0.91194	927.26000	0.92726		911.940	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,792.48000		6.79248	6,761.14000	6.76114		6,792.480	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	921.95000		0.92195	937.38000	0.93738		921.950	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,753.83000		6.75383	6,722.60000	6.72260		6,753.830	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	932.03000		0.93203	947.58000	0.94758		932.030	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,715.27000		6.71527	6,684.16000	6.68416		6,715.270	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.54531		99.24819		7.53442	99.29558		9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,704.82000		3.70482	3,736.02000	3.73602		3,704.820	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,077.71000		3.07771	3,061.52000	3.06152		3,077.710	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,727.72000		3.72772	3,759.01000	3.75901		3,727.720	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,057.45000		3.05745	3,041.35000	3.04135		3,057.450	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,750.69000		3.75069	3,782.07000	3.78207		3,750.690	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,037.28000		3.03728	3,021.27000	3.02127		3,037.280	9.14	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.34525		97.44066		7.34103	97.46389		10.51	0.00	0	10,081.00
R208	On 07/11/2013	Bond Future	6.79	Call	415.65000		0.41565	431.33000	0.43133		415.650	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,533.00000		3.53300	3,525.45000	3.52545		3,533.000	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	427.15000		0.42715	443.07000	0.44307		427.150	10.34	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
R208	On 07/11/2013	Bond Future	6.80	Put	3,487.27000		3.48727		3,479.96000	3.47996	3,487.270	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	438.89000		0.43889		455.05000	0.45505	438.890	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,441.83000		3.44183		3,434.76000	3.43476	3,441.830	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,937.31000		1.93731		1,966.10000	1.96610	1,937.310	10.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,089.92000		1.08992		1,095.48000	1.09548	1,089.920	10.51	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.43742		98.72075		7.43308	98.74390		10.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,018.01000		1.01801		1,031.85000	1.03185	1,018.010	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,827.15000		4.82715		4,817.84000	4.81784	4,827.150	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,032.58000		1.03258		1,046.53000	1.04653	1,032.580	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,785.81000		4.78581		4,776.61000	4.77661	4,785.810	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,047.71000		1.04771		1,061.77000	1.06177	1,047.710	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,745.07000		4.74507		4,735.98000	4.73598	4,745.070	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.52639		96.67008		7.52181	96.69373		10.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	872.82000		0.87282		882.58000	0.88258	872.820	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,524.39000		7.52439		7,510.50000	7.51050	7,524.390	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	883.41000		0.88341		893.25000	0.89325	883.410	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,478.97000		7.47897		7,465.16000	7.46516	7,478.970	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,433.68000		7.43368		7,419.94000	7.41994	7,433.680	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	894.11000		0.89411		904.02000	0.90402	894.110	9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.61583		98.01435		7.61102	98.03837		9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,027.04000		4.02704		4,045.96000	4.04596	4,027.040	9.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,162.09000		3.16209		3,156.99000	3.15699	3,162.090	9.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,054.22000		4.05422		4,073.19000	4.07319	4,054.220	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,139.90000		3.13990		3,134.85000	3.13485	3,139.900	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,081.49000		4.08149		4,100.51000	4.10051	4,081.490	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,117.84000		3.11784		3,112.84000	3.11284	3,117.840	9.81	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.69598		76.78387		8.71203	76.65669		22.20	0.00	0	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,276.52000		2.27652		2,239.77000	2.23977	2,276.520	22.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,642.70000		2.64270		2,733.13000	2.73313	2,642.700	22.06	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,832.21000		2.83221		2,786.18000	2.78618	2,832.210	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,091.89000		2.09189		2,173.04000	2.17304	2,091.890	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,874.40000		2.87440		2,827.68000	2.82768	2,874.400	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,056.00000		2.05600		2,136.46000	2.13646	2,056.000	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,020.55000		2.02055		2,100.33000	2.10033	2,020.550	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,916.91000		2.91691		2,869.51000	2.86951	2,916.910	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,076.57000		5.07657		4,999.11000	4.99911	5,076.570	22.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	871.60000		0.87160		921.32000	0.92132	871.600	22.35	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,913.50000		5.91350		5,826.86000	5.82686	5,913.500	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	632.81000		0.63281		673.35000	0.67335	632.810	22.44	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,490.08000		6.49008		6,397.85000	6.39785	6,490.080	22.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	506.36000		0.50636		541.31000	0.54131	506.360	22.50	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,674.32000		7.67432		7,572.41000	7.57241	7,674.320	22.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	317.48000		0.31748		342.75000	0.34275	317.480	22.63	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.77770		77.79265		8.79426	77.66343		21.70	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,289.18000		3.28918		3,245.44000	3.24544	3,289.180	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,182.49000		5.18249		5,267.97000	5.26797	5,182.490	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,322.70000		3.32270		3,278.58000	3.27858	3,322.700	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,134.88000		5.13488		5,219.98000	5.21998	5,134.880	21.52	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 06/02/2014	Bond Future	8.56	Call	3,356.40000		3.35640		3,311.91000	3.31191	3,356.400	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,087.59000		5.08759		5,172.32000	5.17232	5,087.590	21.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.85670		75.70826		8.87372	75.57740		21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,720.98000		10.72098		10,823.02000	10.82302	10,720.980	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,217.18000		2.21718		2,188.36000	2.18836	2,217.180	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,238.98000		2.23898		2,209.91000	2.20991	2,238.980	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,652.12000		10.65212		10,753.91000	10.75391	10,652.120	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,260.93000		2.26093		2,231.61000	2.23161	2,260.930	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,583.55000		10.58355		10,685.09000	10.68509	10,583.550	21.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.93478		76.76111		8.95227	76.62857		21.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,520.29000		6.52029		6,455.70000	6.45570	6,520.290	21.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,728.45000		5.72845		5,796.40000	5.79640	5,728.450	21.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,557.33000		6.55733		6,492.48000	6.49248	6,557.330	21.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,690.91000		5.69091		5,758.60000	5.75860	5,690.910	21.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,594.45000		6.59445		6,529.35000	6.52935	6,594.450	21.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,653.57000		5.65357		5,721.01000	5.72101	5,653.570	21.45	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			158.74278		158.74278		158.16371	158.16371			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	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	1,247.22000		1.24722		1,826.29000	1.82629	1,247.220		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	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	1,257.22000		1.25722		1,836.29000	1.83629	1,257.220		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	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	1,267.22000		1.26722		1,846.29000	1.84629	1,267.220		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.23333		128.23333		128.23884	128.23884			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,756.67000		1.75667		1,751.16000	1.75116	1,756.670		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,766.67000		1.76667		1,761.16000	1.76116	1,766.670		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,776.67000		1.77667		1,771.16000	1.77116	1,776.670		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.10972		131.10972		130.62159	130.62159			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,880.28000		1.88028		2,368.41000	2.36841	1,880.280		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,890.28000		1.89028		2,378.41000	2.37841	1,890.280		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,900.28000		1.90028		2,388.41000	2.38841	1,900.280		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.51935		87.77192		8.53550	87.64177		19.34	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,733.39000		2.73339		2,687.44000	2.68744	2,733.390	19.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.59	Put	2,166.13000		2.16613		2,250.33000	2.25033	2,166.130	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,775.88000		2.77588		2,729.22000	2.72922	2,775.880	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,128.76000		2.12876		2,212.25000	2.21225	2,128.760	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,818.71000		2.81871		2,771.34000	2.77134	2,818.710	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,091.85000		2.09185		2,174.63000	2.17463	2,091.850	19.28	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.60803		88.92493		8.62472	88.79276		19.90	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,192.50000		3.19250		3,151.07000	3.15107	3,192.500	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,768.32000		5.76832		5,859.06000	5.85906	5,768.320	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,225.19000		3.22519		3,183.39000	3.18339	3,225.190	19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,718.33000		5.71833		5,808.70000	5.80870	5,718.330	19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,258.08000		3.25808		3,215.91000	3.21591	3,258.080	19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,668.65000		5.66865		5,758.65000	5.75865	5,668.650	19.65	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.69023		86.59895		8.70741	86.46509		19.84	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,279.96000		2.27996		2,251.01000	2.25101	2,279.960	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,073.18000		11.07318		11,178.09000	11.17809	11,073.180	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,301.71000		2.30171		2,272.51000	2.27251	2,301.710	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,005.23000		11.00523		11,109.89000	11.10989	11,005.230	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,323.59000		2.32359		2,294.15000	2.29415	2,323.590	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,937.53000		10.93753		11,041.95000	11.04195	10,937.530	19.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.77276		87.80316		8.79046	87.66749		19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,650.85000		6.65085		6,586.48000	6.58648	6,650.850	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,137.12000		6.13712		6,208.42000	6.20842	6,137.120	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,688.10000		6.68810		6,623.47000	6.62347	6,688.100	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,098.36000		6.09836		6,169.40000	6.16940	6,098.360	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,725.45000		6.72545		6,660.55000	6.66055	6,725.450	19.55	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,059.79000		6.05979		6,130.56000	6.13056	6,059.790	19.55	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.88289		76.96942		8.89901	76.83863		22.77	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	200.99000		0.20099		200.34000	0.20034	200.990	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,023.81000		10.02381		10,153.95000	10.15395	10,023.810	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	207.39000		0.20739		206.67000	0.20667	207.390	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	9,931.06000		9.93106		10,061.13000	10.06113	9,931.060	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	213.96000		0.21396		213.16000	0.21316	213.960	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,838.68000		9.83868		9,968.67000	9.96867	9,838.680	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.96844		77.98056		8.98507	77.84784		23.46	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,561.61000		4.56161		4,506.97000	4.50697	4,561.610	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,389.62000		4.38962		4,467.70000	4.46770	4,389.620	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,600.47000		4.60047		4,545.44000	4.54544	4,600.470	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,348.92000		4.34892		4,426.61000	4.42661	4,348.920	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,639.47000		4.63947		4,584.07000	4.58407	4,639.470	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,308.51000		4.30851		4,385.83000	4.38583	4,308.510	23.36	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.91857		99.94626		8.93979	99.72427			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,574.90000		12.57490		12,796.89000	12.79689	12,574.900		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,445.57000		12.44557		12,667.56000	12.66756	12,445.570		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,316.50000		12.31650		12,538.49000	12.53849	12,316.500		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.00558		101.25925		9.02750	101.03397			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
R248	On 06/02/2014	Bond Future	9.09	Call	862.52000		0.86252		637.24000	0.63724	862.520		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	963.79000		0.96379		738.51000	0.73851	963.790		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	1,064.87000		1.06487		839.59000	0.83959	1,064.870		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,573.47000		19,573.47000		19,211.59000	19,211.59000			0.00	0	0.00

Total for Derivatives : **420,408,170.98** **39,391** **1 986 496.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	99.92729			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.61000		108.44301		6.61000	108.42385			0.00	0	11,574,020.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.03354			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.06500		105.36096		8.06500	105.33795			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.57472			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.68900			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.93000		100.28869		8.93000	100.26489			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.96000		105.62791		6.96000	101.55978			11,463,120,000.00	1,647,000	5,163,000.00
AB07	On 07/03/2014	Spot Bond			6.26500		101.57556		6.26500	101.55860			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.01162			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.37000		109.89852		8.37000	109.87404			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.83000		133.49138		0.83000	133.47534			63,080,000.00	76,000	76,000.00
ABCP13	On 07/12/2023	Spot Bond			2.27000		130.91859		2.27000	262.21845			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.56635			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.47401			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.71651			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.14354			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.15007			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
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.15430			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.22000		106.21160		7.22000	106.19079			0.00	0	8,405,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.05750			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.86500		107.19628		6.86500	102.43011			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74765			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87581			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.59809			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.53369			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.66994			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99963			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.04106			0.00	0	0.00
ABL18	On 19/09/2015	Spot Bond	100.00000		26.98795	100.00000	20.28829			52,100,000,000,000.00	521,000,000	510,000,000.00	
ABL19	On 19/09/2018	Spot Bond	100.00000		11.04804	100.00000	1.78114			77,300,000,000,000.00	773,000,000	490,000,000.00	
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.58617			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.59474			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.28000		131.96818		5.28000	131.93666			269,280,000.00	51,000	51,000.00
ABLI03	On 15/03/2015	Spot Bond	2.94000		123.38289		2.94000	123.36095			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.78000		116.93442		2.78000	116.91423			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.43000		98.51958		4.43000	98.49827			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.85000		104.56359		5.85000	100.60278			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.67000		114.52840		10.67000	114.49606			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.26008			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87950			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.87378			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.86734			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.08000		109.79415		4.08000	109.77136			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
ABN03U	On 12/03/2015	Spot Bond	100.00000		38.24382	100.00000	38.15015				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.01000		163.56293	2.01000	163.53809				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		153.21669	2.76000	153.19033				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.04000		165.64206	2.04000	165.61678				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.24000		163.96096	2.24000	163.93505				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.66625		72.55970	7.66625	72.53543				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.66625		72.55970	7.66625	72.53543				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	89.90000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.03580				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	91.09000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	89.93000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	90.49000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	86.62000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	86.22000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.42201				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.26824				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	85.78000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.40500		105.04426	6.40500	105.02617				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.68000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	87.63000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	89.50000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	88.09000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.96531				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.75000		112.66055	6.75000	112.63989				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.35844				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
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.02000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.29000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.74000	93.13431		2.74000	98.93601			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	98.42279		2.73000	143.63898			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.84000	110.37000		2.84000	187.18342			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	84.36000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.13500	91.77930		9.13500	91.89305			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.14000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.51934			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.36000	110.39897		9.36000	111.27511			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.30500	111.57442		9.30500	111.71411			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.47000	90.42277		8.47000	90.49080			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.11000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond		9.40000	109.54480		9.40000	110.95743			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.48000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.97000	107.31391		7.97000	107.29075			6,583,220,000.00	826,000	384,000.00
ABS5	On 01/05/2015	Spot Bond		6.56000	105.92673		6.56000	105.90815			0.00	0	11,292,362.00
ABS6	On 01/06/2020	Spot Bond		8.51500	101.02155		8.51500	100.99854			4,819,490,000.00	566,000	340,000.00
ABS7	On 11/09/2026	Spot Bond		9.56000	94.77736		9.56000	94.75291			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.21000	105.04661		7.21000	105.02606			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.53000	127.98844		1.53000	127.97068			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.08000	132.94170		2.08000	266.27193			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.77000	122.44612		0.77000	125.16234			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.00000	122.53101		2.00000	124.97338			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.70706		100.00000	33.62540			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.91000	104.88189		10.91000	104.85111			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89885			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.28517		100.00000	2.27958			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92316			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26744			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.62070		100.00000	13.58735			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87452			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.90560		11.00000	58.88877			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.71725		100.00000	8.69590			0.00	0	3,000,000.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65996			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.90698			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
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	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.09912			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.11023			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.09415			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.09751			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.09898			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19161			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19161			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19901			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.09149			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19901			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18421			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.75511			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08955			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.08823			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.98160			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.08823			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.09554			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.09868			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.10001			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.09734			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.08147			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
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09150			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.97000	105.04054		8.97000	105.01495			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.08357			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.14500	101.98460		7.14500	101.96512			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.04410			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.23518			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.98377			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.09919			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.09551			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	147.61741			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	147.69878			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.09411			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66861			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66861			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.09919			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.55239			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.09073			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08993			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.22931			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.44794			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.22957			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.76149			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.92248			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18492			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
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71169			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97690			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.09453			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07841			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07692			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.09255			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.80823			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08180			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.07950			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08397			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.09228			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08756			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08221			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08370			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.16550		10.23000	100.13790			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.08502			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08289			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.11862			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	114.09969			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.08376			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.00500	106.09711		9.00500	106.07157			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09181			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.41539		1.75000	108.52143			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08357			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.08366			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
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09544			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.09875			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.09213			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.09809			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.09478			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10206			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.45735			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.09941			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60493			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.09809			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.08940			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.09497			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.09670			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.08274			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.08477			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.09720			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.10180			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10933			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09610			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10827			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10866			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10933			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
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.47834			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.10404			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.10404			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	107.72381			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	108.49522			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.08947			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.08854			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.01216			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.60630			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.09106			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.09146			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.09544			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.08960			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.03034			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13739			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.22081			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.04298	100.00000	6.02834			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.61546			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68586			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.73270			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.26115			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.40226			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.59028			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.22294			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.60500	100.49842	7.60500	100.47712			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
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.61805			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.90764			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		7.97500	102.89606		7.97500	102.87383			4,298,525,000.00	539,000	3,229,000.00
AIR02	On 30/04/2023	Spot Bond		9.00000	121.71554		9.00000	121.68627			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	45.57770		100.00000	45.46728			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.83000	109.46447		6.83000	109.44416			0.00	0	12,204,462.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	45.72694		100.00000	45.61617			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.26718		100.00000	16.23118			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	150.89855		2.98000	150.87168			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.78000	100.83523		4.78000	127.11091			124,280,000.00	26,000	26,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.21675			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.24430			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25482			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.22303			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.96245			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.47500	105.19115		8.47500	105.16729			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23597			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.14471			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	98.65952		100.00000	98.39572			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.96339			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.93500	114.40979		6.93500	108.56108			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.85805			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.87229			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.84500	106.04040		6.84500	101.66152			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.42000	109.89412		8.42000	104.90719			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
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.93523			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.66298		103.97470		10.66298	102.32477			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.62779		101.40177		10.62779	100.78522			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.67059		101.27120		10.67059	100.71273			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.86994			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.70814		101.04359		10.70814	100.64093			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.58427		100.49474		11.58427	100.52369			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.86663			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.86663			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.86670			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.91298		100.08180		10.91298	100.00014			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.83661		102.55049		10.83661	100.72891			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.62779		101.40177		10.62779	100.78522			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.79202		101.48078		10.79202	100.91508			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.99813		94.77398		9.99813	100.47018			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.87396			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89509			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89509			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.90110			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.82131			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.40998		100.17830		10.40998	100.07074			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.19500		99.57979		11.19500	99.53259			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05380			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		66.70053		10.22500	96.99694			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.53205			0.00	3,092,982	1,546,491.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.91175			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.88676			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.49407		12.22500	99.87543			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.87095			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.87500		64.02610		10.87500	99.79204			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87504			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87162			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87162			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.87668			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.90716			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.66298		103.78844		13.66298	102.24648			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.94987		100.81613		14.94987	100.87916			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.83078		100.94372		13.83078	100.52173			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.82724			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.82724			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.82724			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.82041			0.00	20,000,000	10,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.41682		100.00000	10.39705			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.50955		100.00000	18.46471			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.84577		100.00000	16.80496			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.39862		100.00000	10.37343			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.39862		100.00000	10.37343			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.57243		100.00000	12.54198			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.89379		100.00000	10.86741			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
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.22923	100.00000	72.09220				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.09265				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.86683				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.86349				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.98000		105.37092	1.98000	169.60027				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.92000		97.61094	7.92000	144.53824				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.92000		98.91449	7.92000	144.81858				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30500		102.01678	8.30500	101.99410				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.07836				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.71468				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.94963				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.31245				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.08598				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		57.66139	100.00000	57.52170				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.56500		98.30821	7.56500	98.28838				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.18741				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.17791				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.20449				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29309				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.38165				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.62926				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
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.10568	100.00000	10.08120				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98704				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04132				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06458				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.07233				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16533				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28923				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.32798	100.00000	6.31265				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.32798	100.00000	6.31265				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15426				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16766				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17131				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.02000	102.58477	8.02000	102.56249				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.18226				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20160				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.64786	100.00000	5.63403				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.64786	100.00000	5.63403				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.09000	104.78765	6.09000	104.77057				0.00	0	9,057,691.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.09789				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.62313				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.03652				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.55391				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.54669				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.64619				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.54206				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
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.57314			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.62955			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86348			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.24941			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.09160			0.00	0	1,500,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.18648		100.00000	11.15937			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.66500	111.79247		6.66500	111.77255			3,325,835,000.00	499,000	425,000.00
CBL08	On 02/11/2016	Spot Bond		9.07000	118.94188		9.07000	118.91321			0.00	0	1,656,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.62648			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.77983			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.77000	108.07511		8.77000	108.04991			2,324,050,000.00	265,000	7,068,000.00
CBL12	On 06/09/2018	Spot Bond		10.78500	102.62058		10.78500	102.59081			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.44881			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.03500	103.76423		11.03500	103.73395			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97035			0.00	0	300,000.00
CBL16	On 18/05/2017	Spot Bond		8.96000	104.80389		8.96000	104.77893			7,804,160,000.00	871,000	770,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.86671			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.47500	99.25298		11.47500	99.22289			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02512			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.23485			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.90997			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.79500	97.09002		9.79500	97.06479			0.00	0	63,000.00
CCT01	On 23/06/2023	Spot Bond		9.75000	120.70552		9.75000	120.67414			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.60000	116.63163		9.60000	116.60175			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.00000	115.58839		9.00000	115.56028			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45457			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.32000	101.49108		11.32000	101.46072			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.94808			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.94945			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.33617			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.68873			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43505			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.56028			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23261			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21906			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29065			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.62000	101.68551		10.62000	101.68551			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.20000	100.93180		8.20000	100.93180			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11877			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.28529			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.28529			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.88711			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	65.69752		100.00000	65.53836			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	65.69752		100.00000	65.53836			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	65.69752		100.00000	65.53836			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.09418			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	65.69752		100.00000	65.53836			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
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56518			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22341			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.35908		10.11000	102.33165			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22341			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46486			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.12895			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.25358		2.76000	112.19073			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	109.14345		3.14000	112.06103			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.58233		8.25000	100.55988			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	100.22341			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22341			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.99998		3.10000	111.67057			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.97098		2.40000	111.64500			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.13884			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.13075			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.31046			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.32889			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.81000	105.66123		7.81000	105.63912			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.38014			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.35939			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24159			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24881			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
CLN221	On 20/10/2016	Spot Bond		7.86000	105.84827		7.86000	105.82598			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.86000	105.84827		7.86000	105.82598			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		7.91000	104.70595		7.91000	104.68376			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09687			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.10840			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23675			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23675			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	60.10877		100.17539	59.96132			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24155			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.76427			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.09855			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.54448			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.58260			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.82281		9.35000	100.79778			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.82281		9.35000	100.79778			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.54442			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.54604			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.04456			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92251			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.15692			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90396			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98342			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98342			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
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98342			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98342			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98342			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98294			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98199			0.00	0	17,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98199			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98199			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98199			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98199			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98185			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.80500	103.62224		8.80500	103.59798			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.11539			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.64103			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.14915			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.14915			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.07374			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11237			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.85077			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13244			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09411			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09345			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08953			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.62334			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.66646			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.66628			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
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.08926				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	103.34230				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30604				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.03366				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.96667				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.09080				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.10602				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.10602				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.10602				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.10602				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.84287				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.50058				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97887				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97887				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97914				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.89554				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.97914				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.72123				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.10452				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.89558				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.89558				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.89008				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	115.79265				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.86306				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	116.63180				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.20726			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.08442			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.59133			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.03537			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	116.22349			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.89405			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.41500	97.23418		10.41500	98.37131			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.93500	95.07642		10.93500	95.07726			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89555			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.11090			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.87152			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.22847			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.20981			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.77431		8.80500	103.52616			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.09610			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24213			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	109.97611			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10100			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10298			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.11064			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10404			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14861			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14861			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14861			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.11037			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
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.03143			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.11140			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89555			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.70686			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.80357			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48218			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15945			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12995			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		100.00000	4.39249		100.00000	4.27910			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		100.00000	4.00756		100.00000	3.98975			0.00	0	25,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.67100		7.01000	37.28489			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	147.15465			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.30500	102.01678		8.30500	129.84328			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.92000	32.89767		7.92000	144.53824			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.92000	33.29159		7.92000	144.81858			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.52590			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.40214			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57707			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57707			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.09818			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09069			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09222			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09809			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22847			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
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.08827			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.36000	109.49662		8.36000	105.81359			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.42000	104.96688		8.42000	104.94322			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.70500	119.21195		9.70500	119.18110			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.81000	109.16942		7.81000	109.14657			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.29500	107.97513		9.29500	107.94803			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.72500	96.06714		9.72500	96.04221			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.65000	96.52144		10.65000	96.49409			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.65000	94.15110		10.65000	94.12441			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.49853			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.52819			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42481			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98580			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.53635			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.94159			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		100.00000	69.31468		100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.15500	95.55120		12.15500	94.53697			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.12029		100.00000	11.08518			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.94906			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.69500	97.11602		7.69500	97.11117			0.00	0	3,000,000.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84219			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03438			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.23574			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.22253			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.33731			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
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	102.10754				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.59000	124.81504	6.59000	124.79293				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94500	108.67136	7.94500	108.64835				15,659,595,000.00	1,971,000	32,118,000.00
DV23	On 27/02/2023	Spot Bond	8.37500	111.24492	8.37500	111.22012				4,949,625,000.00	591,000	80,314,000.00
E170	On 01/08/2020	Spot Bond	7.60000	133.07874	7.60000	133.05177				760,000,000.00	100,000	18,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	104.71165				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.55837				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.60509				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.63585				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.24153				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	105.81848	0.10000	130.55926				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.13000	114.79916	2.16000	114.36530				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.21000	101.32448	2.21000	101.30858				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.25000	102.57841	2.25000	101.03791				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.19500	108.51200	9.19500	108.48549				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.04500	109.38069	9.04500	109.35397				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.70000	106.22691	9.70000	106.19957				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.29000	94.79457	10.29000	98.01842				0.00	0	5,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.66338				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.78517				0.00	0	2,352,000.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.49770				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.54279				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.19316				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.11830	100.00000	52.98820				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	86.79245	100.00000	86.58824				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
EQ196U	On 14/11/2013	Spot Bond	100.00000		90.57246	100.00000	90.35421				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		85.88235	100.00000	85.68075				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		84.83484	100.00000	84.64333				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		80.94028	100.00000	100.00000				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.60599	3.00000	128.58308				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.77000		106.38390	10.77000	106.35358				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.79691				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.33483				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.64444				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.39500		86.38583	9.39500	101.30541				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.77401				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.70879				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.69073				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.78906				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.76515				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.65355				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.67370				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.63605				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.66589				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.63008				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.65495				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.24978	6.25000	103.23231				0.00	0	11,000,000.00
ES18	On 20/04/2018	Spot Bond	7.18500		111.92726	7.18500	111.90567				4,197,038,715.00	584,139	251,085,861.00
ES23	On 25/01/2023	Spot Bond	8.02000		114.52291	8.02000	114.49844				0.00	0	233,457,000.00
ES26	On 02/04/2026	Spot Bond	8.52500		94.74109	8.52500	94.71948				26,350,775,000.00	3,091,000	47,315,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond		9.27500	84.21592		9.29000	84.07660			11,649,400,000.00	1,256,000	906,004,000.00
ES42	On 25/04/2042	Spot Bond		9.57500	92.24635		9.57500	93.08743			287,250,000,000.00	30,000,000	45,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55841			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27977			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.98248			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.30198			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46011			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.20711			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.70123		100.00000	11.67289			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.38705		100.00000	11.35945			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.16113			0.00	510,000	170,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.16831			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.18262			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.19691			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.86000	102.24406		6.86000	102.22502			0.00	0	17,087,000.00
FRB05	On 21/12/2018	Spot Bond		8.87500	100.68625		8.87500	100.66237			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24008			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24001			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.21658			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.52839			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.67500	108.35242		10.67500	108.32164			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.42118			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	123.23977		2.10000	124.04742			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.11000	132.61976		2.11000	265.62687			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	98.65928		2.71000	143.98419			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
FRBI33	On 07/12/2033	Spot Bond		2.73000	112.16496		2.73000	190.22817			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.02000	112.13280		7.02000	112.11143			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.07300	57.27632		8.07300	56.54891			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49900	36.56227		9.49900	35.64669			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.32928		9.73000	34.39077			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	98.91598		100.00000	100.00038			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.06126			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.88782			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.86198			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.86198			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.55513			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.84663			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11170			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.23381			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09424			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10526			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.12419		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.12419		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.23018			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10933			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13427			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14536			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
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.10365			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	109.89577			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16082			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.10734			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.09980	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.12720			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15212			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.11486			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.12274			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14445			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.13387			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15082			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16016			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14406			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.13949			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.12471			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.12235			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15420			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15226			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14692			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.15446			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.13061			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.95968	100.09221	11.93036			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.09637			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	105.81116			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
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.11090			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.12625			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.78925			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.10248			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	100.10385			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09325			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.10140			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13623			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.35395			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.22971			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.35395			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.21322			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09941			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.72293		13.22500	50.70480			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.09306			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.30691			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.30691			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.09318			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.13729			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09795			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	86.99918		3.69500	89.99024			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10272			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10272			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
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.72334				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.89555				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	98.29382				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.25326				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.09610				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.09358				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.12417				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.11156				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.65142				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.50934				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.28967				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.12969				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.39054				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.10283				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.10223				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.34335				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	98.46961				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.08556				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.17019				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		119.23492	3.34000	113.19125				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.10435				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.10555				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		109.23253	3.32000	113.35753				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.11000		98.92013	1.11000	118.71735				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000		106.27455	3.34000	113.19125				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
FRC72	On 31/01/2017	Spot Bond	2.09000	104.43274	2.09000	119.98451				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.16000	103.39997	2.16000	123.38415				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33111				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.59694				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25845				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26328				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.08879				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.10358				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	106.57430				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.12338				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11830				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.10444				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23913				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.10430				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	104.03373				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.55264				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.06918				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.96024	100.00000	7.94074				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.38306	100.00000	9.35345				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.23000	138.06729	4.23000	138.03791				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.75095				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.23087				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.80763				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.73113				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.61185				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
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.58238			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.62000	127.28869		2.62000	254.94566			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.12000	132.51265		2.12000	265.41229			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.84000	125.06962		2.84000	250.49960			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.47000	102.52403		2.47000	120.68861			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.09120			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.00000	121.17044		2.00000	121.15211			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34886			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50792			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.96968			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.03466			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.91000	90.51707		2.91000	90.50116			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	13.04076		104.97509	13.00740			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	16.95743		101.07593	16.91550			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	9.46987		100.44759	9.44659			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.19003			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	15.45596		100.76967	15.41784			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.89277			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.56000	99.49748		2.56000	99.48090			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.18047			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.92973			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.41000	96.25988		2.41000	102.25719			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.44000	95.97091		2.44000	101.95014			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.59262			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.32000	130.37579		2.32000	330.89503			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.02778			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94507			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.88657			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84083			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.55112			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.47540			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.64975			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.70000	103.08403		5.70000	103.06802			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		5.95000	104.16422		5.95000	104.14735			0.00	0	15,223,340.00
FRX16	On 15/09/2016	Spot Bond		6.96000	102.98655		6.96000	102.96709			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.39000	104.01329		7.39000	103.99245			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.53500	115.96799		7.53500	115.94455			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.07000	107.69137		8.07000	107.66821			8,586,480,000.00	1,064,000	5,223,000.00
FRX23	On 28/02/2023	Spot Bond		9.06500	92.32829		9.06500	92.30568			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.20000	113.84115		9.20000	113.81318			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.95000	97.22334		9.95000	97.19769			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.28000	82.35709		10.28000	82.33453			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		100.00000	45.64865		100.00000	45.44570			0.00	0	80,000,000.00
FS1A2	On 20/03/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			5,160,000,000,000.00	51,600,000	170,000,000.00
FS1A3	On 20/03/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			5,045,000,000,000.00	50,450,000	212,900,000.00
FS1A4	On 20/03/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	150,000,000.00
FS1A5	On 20/03/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			84,830,000,000,000.00	848,300,000	690,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			13,000,000,000,000.00	130,000,000	130,000,000.00
FS1C1	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			6,500,000,000,000.00	65,000,000	65,000,000.00
FS1D1	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			3,500,000,000,000.00	35,000,000	35,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.89734					0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.46154					0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.77000	106.48280	8.77000	106.45783					0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.83704					0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.51936					0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.76686					0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.69400					0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.47543					0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.38991					0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.25105					0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.62955					0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.05759					0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.08281					0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.13154					0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.19201					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.27594					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	100.29346					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.64949					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
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.30720			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.36260			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.67984			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.25423			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.96805			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.03671			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23102			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.21771			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.97521			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.92342			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.79151			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.08780			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.08780			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	101.41777			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.26912			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.40152	103.59293		7.40152	100.81454			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.14770			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.33402			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.75483	103.64734		7.75483	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.22506			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.41744			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.20583	103.72216		8.20583	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.49938			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
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51936			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.61170			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.98167			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34086			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49392			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55273			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.74000		112.01751		7.74000	111.99440			6,919,560,000.00	894,000	31,534,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		135.00280		1.89000	270.40153			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		138.18289		1.87000	270.84071			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.24500		101.45633		9.24500	101.43142			4,539,295,000.00	491,000	18,114,000.00
HWAY35	On 31/07/2035	Spot Bond	9.24000		101.50366		9.24000	101.47875			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		109.29817		1.80000	108.73160			693,000,000,000.00	396,000,000	895,835,000.00
I2038	On 31/01/2038	Spot Bond	2.31000		105.43442		2.31000	105.41759			254,562,000,000.00	110,200,000	474,330,000.00
I2046	On 31/03/2046	Spot Bond	2.47500		100.63049		2.47500	100.65290			2,153,250,000,000.00	870,000,000	435,000,000.00
I2050	On 31/12/2050	Spot Bond	2.40000		109.38718		2.48000	107.27915			1,108,800,000,000.00	462,000,000	481,900,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.91000		105.09872		6.91000	105.07900			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.44221			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.36191			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.25430			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.51442			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.67000		101.23021		6.67000	101.21227			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.41000		104.94518		7.41000	104.92409			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.12000		107.19201		8.12000	107.16845			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.60000		104.66503		6.60000	104.64646			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	101.11585			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.63345			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.08000	109.95664		4.08000	109.93387			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.23000	103.53680		7.23000	103.51683			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85894			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91441			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.93000	105.54578		0.93000	124.52089			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.07000	105.61147		2.07000	124.32440			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.88552			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.74121			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.79000	103.51237		7.79000	103.49075			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.31689			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96554			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.70161			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.30500	100.82607		8.30500	100.80365			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.83000	93.90653		8.83000	93.88449			2,852,090,000.00	323,000	355,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30107			0.00	0	10,000,000.00
IBL49		On 02/04/2018	Spot Bond	7.87000	85.46171		7.87000	97.86056			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.88000	108.37205		8.88000	102.42650			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93737			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.96790			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.17000	106.05314		7.17000	101.29259			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.08500	106.62106		8.08500	101.31581			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00240		100.00000	0.00240			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	102.18239		5.00000	102.16860			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
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.18239		5.00000	102.16860			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.76787		5.00000	100.75434			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.18239		5.00000	102.16860			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.13138		4.00000	100.12042			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.73335			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68489			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.88051			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	113.36183		9.20000	113.33397			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.90447			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.90447			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.77407			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.51182		100.00000	7.49342			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.05958			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81754			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70228			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.91000	100.25145		8.91000	100.22731			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.47255			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.64326			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.22581			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.25867			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.15799		100.00000	4.14501			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.25000	99.72746		5.25000	99.62742			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
INA343		On 22/10/2013	Spot Bond	5.35000	99.62035		5.35000	99.51863			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.45000	99.20015		5.45000	99.09740			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	99.09740		5.45000	98.99486			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	98.99486		5.45000	98.89254			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.45000	98.89254		5.45000	98.79043			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.25000	99.92813		5.25000	99.82769			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.82769		5.25000	99.72746			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.51863		5.35000	99.41712			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.41712		5.35000	99.31581			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.31581		5.35000	99.21471			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84071			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70945			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.89013			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.66298	105.94863		10.66298	101.70123			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.66298	103.37491		10.66298	100.32472			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.03984			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39381			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03927			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	103.12377		6.50000	103.10574			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.10602			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91781			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56134			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56134			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66826			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77540			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
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	94.21561			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.42971			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.23854			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.15754			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.16295			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.25544			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.40911			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.57548			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.11656			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.30665			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.09932			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.74879			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.33605			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.33914			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.10105			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	100.00000		9.26085		100.00000	9.21922			17,000,000,000,000.00	170,000,000	170,000,000.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.94136			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.94136			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.34692			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		87.39925		100.00000	87.19599			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.87641			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		87.32057		100.00000	87.11217			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		85.68075		100.00000	85.48009			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
IP266U	On 08/01/2014	Spot Bond	100.00000		77.82516	100.00000	100.00000				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.43879				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.29779				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.32722				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.34688				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.92000		106.65932	7.92000	106.63669				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.31500		105.78716	6.31500	101.25234				252,600,000.00	40,000	51,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.37034				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.37000		109.55170	8.37000	104.64057				6,972,210,000.00	833,000	593,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.79083				0.00	1,200,000	400,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.68780				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.04105				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.09000		106.64649	8.09000	106.62339				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.29305				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.40949				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		97.43668	3.16000	114.69779				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		93.19953	3.89000	125.16980				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.85974				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.59818				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.57232				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.27102				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	99.96046				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.08566				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000		88.31043	3.80000	89.06378				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
IV030A	On 31/01/2025	Spot Bond		3.80000	88.23681		3.80000	94.95333			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.30898			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.92948			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.56633			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22581			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.37500	113.80005		11.37500	113.76585			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.36382			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	92.21045		3.89000	125.16980			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46201			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		5.25000	97.44214		5.25000	99.89942			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	99.89942		5.25000	99.79903			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.25000	99.79903		5.25000	99.69885			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	99.69885		5.25000	99.59888			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.59127		5.35000	99.48960			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.48960		5.35000	99.38815			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.38815		5.35000	99.28690			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.28690		5.35000	99.18586			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	99.17077		5.45000	99.06808			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	99.06808		5.45000	98.96561			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	98.96561		5.45000	98.86334			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.86334		5.45000	98.76129			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.50000	98.44245		5.50000	98.34034			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.86046			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06756			0.00	0	3,000,000.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.07560			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
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00436			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.85225			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15908			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.93396			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89476			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.68498			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.93004			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.60146			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.66470			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.41547			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.38219			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39244			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.41292			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32074			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25985			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06751			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.10974			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.80038			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79873			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	2,823,000.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	91.77057		100.00000	91.54229			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	83.56456		100.00000	83.37593			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	55.55081		100.00000	55.37738			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	64.48892		100.00000	64.36657			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.09265			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
JDG02U	On 22/01/2015	Spot Bond	100.00000		43.45213	100.00000	43.34687				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.34647				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.64641	100.00000	14.61093				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.42104				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		58.21848	100.00000	58.03672				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.48057				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.26984				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.30000		148.18379	8.30000	148.15105				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.23929				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.49378				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47000		98.30305	8.47000	98.28090				11,900,350,000.00	1,405,000	1,003,000.00
LGL03	On 03/04/2018	Spot Bond	8.52000		68.58790	8.52000	96.59056				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.98000		107.60409	8.98000	101.96335				5,208,400,000.00	580,000	227,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.33053				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.16000		102.15351	11.16000	102.12321				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.36261				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.19339				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.77144				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.67038				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.31520				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.91455				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.36620				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.76646				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.35682				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.22099				0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.40913			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.11122			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.28951			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.92801			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33415			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.22953			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24970			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.13851			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	93.60425	100.00000	93.37083				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	89.11405	100.00000	88.90238				0.00	0	4,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.63967	100.00000	65.48065				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	53.37944	100.00000	53.24871				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	41.67677	100.00000	41.57581				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	13.55407	100.00000	13.52087				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	33.09099	100.00000	33.00994				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.22500	107.56922	8.22500	107.54553				2,163,175,000.00	263,000	3,260,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.23543				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.19995				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.21766				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	103.01498				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	103.03857				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	103.15656				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.51026				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
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.58587			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.60500	102.41030		7.60500	106.67566			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.29500	106.47519		8.29500	106.45168			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.12000	107.32317		9.12000	107.29715			317,376,000,000.00	34,800,000	17,400,000.00
MET01	On 15/12/2014	Spot Bond		5.60500	106.82374		5.60500	106.80761			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.07804			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08142			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.18000	104.89603		9.18000	105.02525			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.06000	102.85936		7.06000	102.83966			0.00	0	29,305,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.48386			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.53000	103.60195		8.53000	103.57831			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.46272			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.23000	103.51122		8.23000	103.48841			4,419,510,000.00	537,000	2,173,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.08500	105.20238		6.08500	105.18524			6,979,495,000.00	1,147,000	8,042,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.11000	105.62008		7.11000	105.60002			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.17500	108.31186		8.17500	108.28828			2,526,075,000.00	309,000	736,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	74.79508		100.00000	74.64213			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.36500	103.41359		5.36500	103.39846			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.40166		100.89771	6.38603			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.48676		100.61875	6.47095			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.68342			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.70051			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.71201			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.72453			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.73590			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.74144			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.81004			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.88978			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.26836		100.00000	0.26771			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.26836		100.00000	0.26771			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.57500	100.93074		8.57500	100.90771			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.86000	105.92802		6.86000	101.27791			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.37808			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.32703			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73985			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.28006			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.93726			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.90734			0.00	220,000,000	130,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01400			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.71000	107.29162		6.71000	107.27205			422,730,000.00	63,000	34,193,056.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54304			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.14500	115.59600		8.14500	115.57052			4,903,290,000.00	602,000	3,884,000.00
NBK4		On 28/10/2024	Spot Bond	10.47500	33.13621		10.47500	33.12717			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.16000	107.88668		7.16000	107.86594			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28764			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
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.36164			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.46000		100.99541		6.46000	100.97809			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.26570			0.00	220,000,000	101,652,000.00
NBK9A	On 23/03/2016	Spot Bond	7.36000		104.55473		7.36000	104.53386			2,104,960,000.00	286,000	107,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03278			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58665			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.90305			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.55771			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42122			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44040			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	85.27233			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.41538			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.15757			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.26730			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.09115			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47467			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	81.35064			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46557			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.30072			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.86203			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
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.78842			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.08577			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.08038			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49099			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.07707			0.00	0	2,000,000.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.08189			0.00	0	3,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.08182			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.86000	105.07330		7.86000	105.05092			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.33464			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		4.97500	102.37347		4.97500	102.37347			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.86500	102.23232		5.86500	102.21625			3,630,435,000.00	619,000	2,375,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22074			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.62000	118.24884		11.62000	118.21256			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.83152			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.56376			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49539			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.13000	159.22886		2.13000	159.20415			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.23000	107.36614		8.23000	107.34261			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.20793			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.63893			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.63893			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.86000	108.84089		8.86000	108.81497			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.59564			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.89936			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.56438			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
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.55877			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.58186			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.06000	108.81171		9.06000	110.35587			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.60497			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58191			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.59569			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.26000	108.78295		9.26000	108.75590			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.64185			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.61419			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.60491			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.77961			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.72357			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.62334			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.15500	136.72252		4.15500	136.69373			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.36000	107.35348		6.36000	107.33521			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		7.96500	121.81624		7.96500	121.79025			0.00	0	57,225,000.00
NRA022	On 31/10/2022	Spot Bond		8.37500	129.27013		8.37500	129.24132			0.00	0	12,223,100.00
NRA023	On 31/05/2023	Spot Bond		2.02500	166.53109		2.02500	166.50574			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		8.98000	130.73321		8.98000	130.70183			0.00	0	10,335,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.26666			0.00	0	4,000,000.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23280			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.32810			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.99843			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.90821			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.03480			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
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.59277			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.76378			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.44735		100.00000	16.40750			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	22.04088		100.00000	21.98749			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.14000	109.05807		6.14000	109.04005			7,048,720,000.00	1,148,000	1,037,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.62000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	31.76532		100.00000	33.77690			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.09186			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.19260			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.35301			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.64107			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.49491			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.05412			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60097			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.14676			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.14411			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.16025			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.15275			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.14723			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.16948			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.15994			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.15299			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.17966			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.16831			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
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.15969			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.98847			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.02005			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.03426			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.06582			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.20151			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.23305			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72937			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11284			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.91000	107.45637		5.91000	107.43908			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.48500	94.88856		5.48500	94.87437			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.72000	39.58317		7.72000	39.57498			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		5.92500	114.29375		5.91000	114.30534		108,911,637,675,000.00	18,381,711,000	15,452,952,918.00	
R158	On 15/09/2015	Spot Bond		5.91000	114.32374		5.91000	114.30534			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.81000	89.33258		5.81000	89.31845			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		5.91000	120.80255		5.91000	120.78311			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.74000	84.53069		5.74000	84.51747			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.88000	124.05157		7.90000	123.83933		87,583,804,480,000.00	11,114,696,000	13,211,164,000.00	
R187P	On 21/12/2026	Spot Bond		7.64000	37.07167		7.64000	37.06408			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.56000	34.77321		7.56000	34.76616			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.61000	276.66830		1.62000	276.40388		74,188,800,000.00	46,080,000	227,162,000.00	
R201	On 21/12/2014	Spot Bond		5.12000	106.59639		5.11500	106.58778		1,869,824,000,000.00	365,200,000	1,169,740,000.00	
R202	On 07/12/2033	Spot Bond		2.24000	204.59396		2.24000	204.56161		9,755,139,520.00	4,354,973	1,565,287,497.00	
R2023	On 28/02/2023	Spot Bond		7.53000	102.01416		7.52500	102.02699		16,754,076,810,000.00	2,224,977,000	5,619,678,000.00	
R203	On 15/09/2017	Spot Bond		6.69000	105.60750		6.67000	105.65935		16,756,269,060,000.00	2,504,674,000	4,532,094,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		8.83000	98.05692		8.83000	98.03390			5,320,075,000,000.00	602,500,000	1,923,900,000.00
R204	On 21/12/2018	Spot Bond		6.88500	106.93550		6.87500	106.96038			13,125,019,899,105.00	1,906,320,973	7,722,600,000.00
R2048	On 28/02/2048	Spot Bond		8.89500	99.06814		8.89500	99.04433			16,305,424,500,000.00	1,833,100,000	3,508,068,250.00
R206	On 15/01/2014	Spot Bond		5.18000	102.14099		5.18000	102.12671			936,026,000,000.00	180,700,000	2,211,900,000.00
R207	On 15/01/2020	Spot Bond		7.19000	101.72268		7.18000	101.75327			32,700,006,829,400.00	4,547,984,260	7,961,355,630.00
R208	On 31/03/2021	Spot Bond		7.30000	96.79036		7.29500	96.79937			7,810,074,454,900.00	1,069,873,213	6,549,163,075.00
R209	On 31/03/2036	Spot Bond		8.65500	76.27148		8.67000	76.13404			47,006,577,285,000.00	5,431,147,000	8,321,478,001.00
R210	On 31/03/2028	Spot Bond		1.96000	157.67339		1.99000	157.07508			1,949,147,174,240.00	994,462,844	640,873,100.00
R211	On 31/01/2017	Spot Bond		0.23000	127.36940		0.23000	127.35622			0.00	0	262,239,800.00
R212	On 31/01/2022	Spot Bond		1.45000	130.22638		1.50000	129.72253			562,014,081,100.00	387,595,918	1,297,941,865.00
R213	On 28/02/2031	Spot Bond		8.47500	87.18614		8.49000	87.04420			21,132,243,000,000.00	2,493,480,000	5,191,693,000.00
R214	On 28/02/2041	Spot Bond		8.85500	76.33303		8.85500	76.31477			30,551,715,810,000.00	3,450,222,000	10,270,766,000.00
R225C	On 15/03/2014	Spot Bond		4.97500	97.73535		4.97500	97.72233			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.08500	95.24778		5.08500	95.23457			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		5.97000	91.71796		5.97000	91.70306			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.81000	89.33258		5.81000	89.31845			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.73000	86.97759		5.73000	86.96402			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.74000	84.53069		5.74000	84.51747			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.15000	98.80112		5.15000	98.78735			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.17000	96.31797		5.17000	96.30454			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.12000	93.94743		5.12000	93.93446			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.88000	90.43440		5.88000	90.42008			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.75000	88.09995		5.75000	88.08630			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.73000	85.68341		5.73000	85.67018			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.79000	83.13995		5.79000	83.12698			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
R331C	On 21/06/2017	Spot Bond		6.64500	78.33662		6.64500	78.32263			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.69500	75.66238		6.69500	75.64877			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.88000	72.59398		6.88000	72.58056			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.86000	70.25087		6.86000	70.23792			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.84000	67.99654		6.84000	67.98404			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.83000	65.78761		6.83000	65.77554			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.14000	62.34465		7.14000	62.33270			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.12000	60.27983		7.12000	60.26830			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.21500	57.79617		7.21500	57.78498			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.18500	55.91695		7.18500	55.90617			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.15500	54.11453		7.15500	54.10413			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.12500	52.38539		7.12500	52.37537			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.08500	50.77393		7.08500	50.76427			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.04500	49.23109		7.04500	49.22178			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.84000	43.79963		7.84000	43.79043			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.80000	42.33013		7.80000	42.32128			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.76000	40.92571		7.76000	40.91720			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.72000	39.58317		7.72000	39.57498			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.68000	38.29945		7.68000	38.29156			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.64000	37.07167		7.64000	37.06408			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.60000	35.89712		7.60000	35.88980			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.56000	34.77321		7.56000	34.76616			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24148			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.74911			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64373			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
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.80184			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.58507			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.90593		100.00000	11.87709			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.10928		100.00000	4.09932			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28231			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.29511			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.33786			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.91521			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25803			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60123			0.00	0	5,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.03125			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.27813			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.27049			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65032			0.00	0	2,000,000.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.33142			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45649			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.95572			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.13116			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.60242			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29072			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39731			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.66810			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85455			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.72917			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
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.54140			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.54140			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.56668			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.94658			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.93989			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39381			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31961			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.14386		12.35000	104.10995			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.34705			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.06914		100.00000	13.03749			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.30298			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84604			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.15013			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.55762			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	85.98131		100.00000	85.78089			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66788			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.53603		100.00000	1.53226			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.69103		100.00000	6.67482			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.33988		100.00000	13.30757			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.36773			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.35413			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.59500	111.82764		8.59500	111.80194			2,458,170,000.00	286,000	2,407,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.90023			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.21000	113.69646		7.21000	113.67458			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.60297			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.72000	106.29912		8.72000	106.27434			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.25554			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.17740			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.15001			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.29598			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.27050			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.21000	106.97645		7.21000	106.95585			4,474,021,300.00	620,530	16,852,530.00
SBK9	On 10/04/2018	Spot Bond		8.47500	103.59474		8.47500	103.57124			2,373,000,000.00	280,000	4,601,000.00
SBK111	On 09/04/2014	Spot Bond		1.83000	129.60547		1.83000	129.58642			84,180,000.00	46,000	46,000.00
SBN27	On 15/09/2015	Spot Bond		7.37000	111.45356		7.37000	111.43128			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.23000	111.72460		7.23000	111.70268			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.16000	111.86045		7.16000	111.83871			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.07000	100.84722		8.07000	100.82519			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.30500	111.57929		7.30500	111.55718			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.27000	111.64707		7.27000	111.62505			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.15905			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44689			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.04325			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.85481			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	91.44715		100.00000	91.22191			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.72000	104.08246		7.72000	104.06069			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83179			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.60207			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.03391			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
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.03534			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.94500		109.40789		8.94500	109.38174			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.55000		107.26112		9.55000	107.23393			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.82385			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.98798			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.85631			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.55429			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.36500		105.23368		8.36500	105.21025			16,303,385,000.00	1,949,000	1,590,000.00
SBS3	On 25/05/2026	Spot Bond	8.60000		99.69423		8.60000	99.67143			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.99500		100.84370		8.99500	100.81959			2,986,340,000.00	332,000	464,000.00
SBS9	On 07/07/2016	Spot Bond	7.09000		113.24266		7.09000	113.22122			1,474,720,000.00	208,000	272,000.00
SBSI11	On 07/12/2023	Spot Bond	2.15000		132.19197		2.15000	264.76975			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.93000		105.54578		0.93000	124.52089			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.46000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		5.64786		100.00000	5.63403			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.94785		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.50000		109.01076		1.50000	122.26698			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.12377		6.50000	103.10574			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.15409			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.91121			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
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67820			0.00	30,000,000	30,000,000.00
SHS05		On 29/06/2017	Spot Bond	8.77000	102.04143		8.77000	102.01750			2,823,940,000.00	322,000	218,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96673			0.00	0	25,000,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42983			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.03629			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.03063			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.91835			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.21000	107.31596		7.21000	107.29531			0.00	0	11,034,000.00
SLI3		On 15/08/2023	Spot Bond	8.47500	107.76910		8.47500	101.83922			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.12000	100.67976		8.12000	100.65763			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73940			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.62736			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.79064			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.63217			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.77000	106.87824		7.77000	106.85598			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53070			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.47921			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29845			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.97500	99.12004		8.97500	99.09627			12,223,950,000.00	1,362,000	24,785,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44972			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98103			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.19980			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.90300	88.31612		8.90300	88.29510			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.96500	88.00724		8.96500	87.98615			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.36000	105.09806		6.36000	105.08008			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
SSN007	On 15/01/2020	Spot Bond	8.44000	95.69532		8.44000	95.67383			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13390			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.85000	101.58814		7.85000	101.56654			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.81000	112.54299		6.81000	112.52217			0.00	0	5,000,000.00
SSN011	On 31/01/2025	Spot Bond	2.55000	100.46672		2.55000	100.83311			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.82500	102.13973		7.82500	102.81956			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.05760			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.75180			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.56198			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.32000	110.15163		9.32000	111.59413			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39415			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37201			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.12646			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.92730			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.62091			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.50396			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.50415			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.40397			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.68031			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.27247			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.21627			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.21594			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.20017			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.15853			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.09856			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
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.05551			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.90993			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.77842			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.59368			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.47000		117.31269		6.47000	111.04772			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.46000		108.42320		8.46000	103.90374			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		59.21564		100.00000	59.08530			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		42.70158		100.00000	42.59814			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.20272		100.00000	20.15378			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.39000		100.93273		6.39000	100.91558			0.00	0	1,068,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13882			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.88698			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.10911			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.56134			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.39659			0.00	0	100,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.95701			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.16000		105.29302		7.16000	105.27289			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.31552			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.59324			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.66973			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.22482			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26231			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.47171		7.83000	101.45053			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20418			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.25106			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
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33026			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.20418			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.25106			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.48992		7.16000	101.25889			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.34289			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33540			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.51516			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49084			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.22460			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.14076			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.93766			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98462			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.61562		8.73000	101.37451			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.05062			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.17957			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.63565			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26121			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.84847		101.06155	6.83173			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.19668			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.43899			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.36538			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.44028			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.23205			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20662			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23297			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
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25179			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.23297			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.25179			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.26121			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22168			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25179			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35530			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.35530			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35530			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50579			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.54340			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49639			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.24766			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.29454			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.27579			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.91947			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.86000	110.79033		7.86000	110.76700			5,761,380,000.00	733,000	1,053,000.00
TL20	On 22/02/2020	Spot Bond		7.35500	96.76700		7.35500	96.72353			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.57000	109.24487		7.57000	109.22282			2,838,750,000.00	375,000	105,149,000.00
TN20	On 17/09/2020	Spot Bond		8.32500	111.59119		8.32500	111.56606			2,514,150,000.00	302,000	272,306,000.00
TN23	On 06/11/2023	Spot Bond		8.56500	119.09621		8.56500	119.06907			0.00	0	99,367,000.00
TN25	On 19/08/2025	Spot Bond		8.94000	105.01505		8.94000	104.99009			0.00	0	140,000,000.00
TN27	On 14/11/2027	Spot Bond		8.97500	102.65177		8.97500	102.62729			4,002,850,000.00	446,000	15,026,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04856			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.60026			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.93278			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.73497			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.75617			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.75832			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.86275			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07916			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37441			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.43052			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.46416			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.88941		10.00000	99.86178			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.89216		9.75000	99.86522			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.89384		100.00000	9.86748			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.61498			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.29163			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.67161			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.39965			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.62828			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.42942			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.39042			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.16487			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.13707			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
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.10548			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.06126			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82696			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.70659			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61711			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.58882			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51081			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.24274			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.71722			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.05534			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.62287			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.69500	111.50761		8.69500	111.48140			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.73468			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38034			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.74246			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.01000	104.19694		9.01000	104.17157			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	91.25561		100.00000	91.03194			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	91.35649		100.00000	91.13259			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	91.39013		100.00000	91.16613			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.96980			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92612			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.84755			0.00	0	2,300,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.87873			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.88010			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.91654			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	99.91392			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.75792			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	130.93000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.27000		119.15451		6.27000	119.13453			12,283,243,500.00	1,959,050	99,195,050.00
WS05	On 01/08/2018	Spot Bond	0.54000		240.17191		0.54000	240.14504			0.00	0	60,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.31000		107.14752		6.31000	107.12943			0.00	0	1,400,000.00
WSP2	On 28/05/2017	Spot Bond	7.17500		108.74110		7.17500	108.72027			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.43000		110.10021		7.43000	110.07838			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.80500		109.06370		7.80500	109.04101			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.83500		109.56292		7.83500	109.54004			19,607,087,500.00	2,502,500	15,002,500.00
Z009	On 30/11/2013	Spot Bond	5.15000		99.09121		5.15000	99.07736			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.86000		90.32967		5.86000	90.31550			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.14000		97.44033		5.14000	97.42682			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.15000		96.20501		5.15000	96.19172			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.79000		88.89251		5.79000	88.87865			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.13000		94.21413		5.13000	94.20116			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.86000		90.31550		5.86000	90.30132			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.82000		66.82408		6.82000	66.81190			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		23.88616		100.00000	23.84084			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		12.64324		100.00000	12.61925			0.00	0	0.00

Total for j-Bonds : **678,885,398,014,280.00** | **2,616,518,382** | **06 545 385 599.00**

Grand Total: **678,885,818,422,451.00** | **2,616,557,773** | **06 547 372 095.00**