



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/08/2013

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 28/08/2013	Any day expiry	10.41790	10.41790		10.25100	10.25100		18.72	0.00	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	867.90490	0.86790	701.00000	0.70100	867.905	44.32	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	0.00490	0.00000	0.00000	0.00000	0.005	44.32	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	126.29100	0.12629	28.37520	0.02838	126.291	20.62	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	8.39100	0.00839	77.37520	0.07738	8.391	20.62	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			10.44540	10.44540	10.27830	10.27830		17.11	1,540,571,155.20	147,488	746,643.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,145.40120	3.14540	2,978.30000	2.97830	3,145.401	35.40	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00120	0.00000	0.00000	0.00000	0.001	35.40	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,945.41630	1.94542	1,778.31210	1.77831	1,945.416	24.07	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.01630	0.00002	0.01210	0.00001	0.016	24.07	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,745.44580	1.74545	1,578.33900	1.57834	1,745.446	23.02	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.04580	0.00005	0.03900	0.00004	0.046	23.02	0	12,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,695.45920	1.69546	1,528.35210	1.52835	1,695.459	22.76	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.05920	0.00006	0.05210	0.00005	0.059	22.76	0	2,630.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,645.47640	1.64548	1,478.36950	1.47837	1,645.476	22.50	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.07640	0.00008	0.06950	0.00007	0.076	22.50	0	100.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,595.49860	1.59550	1,428.39260	1.42839	1,595.499	22.24	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.09860	0.00010	0.09260	0.00009	0.099	22.24	0	2,193.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,445.61070	1.44561	1,278.51800	1.27852	1,445.611	21.46	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.21070	0.00021	0.21800	0.00022	0.211	21.46	0	6,202.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,245.97320	1.24597	1,078.96970	1.07897	1,245.973	20.42	0	12,000.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.57320	0.00057	0.66970	0.00067	0.573	20.42	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,146.33930	1.14634	979.42280	0.97942	1,146.339	19.90	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.93930	0.00094	1.12280	0.00112	0.939	19.90	0	75,438.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	1,096.60020	1.09660	929.75280	0.92975	1,096.600	19.64	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	1.20020	0.00120	1.45280	0.00145	1.200	19.64	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	1,046.93130	1.04693	880.17850	0.88018	1,046.931	19.38	0	400.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	1.53130	0.00153	1.87850	0.00188	1.531	19.38	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	947.80820	0.94781	781.43280	0.78143	947.808	18.78	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	2.40820	0.00241	3.13280	0.00313	2.408	18.78	0	6.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	898.41830	0.89842	732.33920	0.73234	898.418	18.48	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	3.01830	0.00302	4.03920	0.00404	3.018	18.48	0	43,095.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	809.92540	0.80993	644.65840	0.64466	809.925	17.94	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	4.52540	0.00453	6.35840	0.00636	4.525	17.94	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	800.13300	0.80013	634.98480	0.63498	800.133	17.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	4.73300	0.00473	6.68480	0.00668	4.733	17.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	790.35000	0.79035	625.32770	0.62533	790.350	17.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	4.95000	0.00495	7.02770	0.00703	4.950	17.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	751.32000	0.75132	586.87670	0.58688	751.320	17.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	5.92000	0.00592	8.57670	0.00858	5.920	17.58	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	702.79730	0.70280	540.44190	0.54044	702.797	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	7.39730	0.00740	12.14190	0.01214	7.397	17.28	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	654.63270	0.65463	495.12880	0.49513	654.633	16.98	0.00	0	600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	9.23270	0.00923	16.82880	0.01683	9.233	16.98	0.00	0	6,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	606.90740	0.60691	451.15270	0.45115	606.907	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	11.50740	0.01151	22.85270	0.02285	11.507	16.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	559.71920	0.55972	408.73640	0.40874	559.719	16.37	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	14.31920	0.01432	30.43640	0.03044	14.319	16.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	469.37890	0.46938	329.45390	0.32945	469.379	16.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	23.97890	0.02398	51.15390	0.05115	23.979	16.17	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	418.89480	0.41889	285.95990	0.28596	418.895	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	33.49480	0.03349	67.65990	0.06766	33.495	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	386.65130	0.38665	258.83390	0.25883	386.651	16.38	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	41.25130	0.04125	80.53390	0.08053	41.251	16.38	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	370.98980	0.37099	245.85500	0.24585	370.990	16.42	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	45.58980	0.04559	87.55500	0.08755	45.590	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	348.10490	0.34810	227.13520	0.22714	348.105	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	52.70490	0.05270	98.83520	0.09884	52.705	16.49	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	311.66450	0.31166	197.96270	0.19796	311.665	16.59	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	66.26450	0.06626	119.66270	0.11966	66.264	16.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25	Call	277.46840	0.27747	173.30950	0.17331	277.468	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25	Put	82.06840	0.08207	145.00950	0.14501	82.068	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	264.44220	0.26444	164.17430	0.16417	264.442	16.73	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	89.04220	0.08904	155.87430	0.15587	89.042	16.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	245.61770	0.24562	151.22090	0.15122	245.618	16.80	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	100.21770	0.10022	172.92090	0.17292	100.218	16.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	233.55060	0.23355	143.07300	0.14307	233.551	16.84	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	108.15060	0.10815	184.77300	0.18477	108.151	16.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	189.18030	0.18918	114.15410	0.11415	189.180	17.00	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	143.78030	0.14378	235.85410	0.23585	143.780	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	144.25020	0.14425	85.40900	0.08541	144.250	17.40	0.00	0	4,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	198.85020	0.19885	307.10900	0.30711	198.850	17.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	110.06760	0.11007	63.51270	0.06351	110.068	17.98	280,000,000.00	28,000	24,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	264.66760	0.26467	385.21270	0.38521	264.668	17.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	95.90450	0.09590	54.68780	0.05469	95.905	18.28	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	300.50450	0.30050	426.38780	0.42639	300.505	18.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	83.45840	0.08346	47.06210	0.04706	83.458	18.57	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	338.05840	0.33806	468.76210	0.46876	338.058	18.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	72.55910	0.07256	40.80110	0.04080	72.559	18.86	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	377.15910	0.37716	512.50110	0.51250	377.159	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	63.04130	0.06304	35.40460	0.03540	63.041	19.15	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	417.64130	0.41764	557.10460	0.55710	417.641	19.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	36.10680	0.03611	20.33070	0.02033	36.107	20.37	0.00	0	37,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	590.70680	0.59071	742.03070	0.74203	590.707	20.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	16.63950	0.01664	8.85380	0.00885	16.640	22.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	871.23950	0.87124	1,030.55380	1.03055	871.239	22.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	7.25110	0.00725	3.61960	0.00362	7.251	23.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,161.85110	1.16185	1,325.31960	1.32532	1,161.851	23.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	2.42050	0.00242	1.53680	0.00154	2.421	24.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,457.02050	1.45702	1,623.23680	1.62324	1,457.020	24.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	0.62760	0.00063	0.60240	0.00060	0.628	24.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1,805.22760	1.80523	1,972.30240	1.97230	1,805.228	24.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.23150	0.00023	0.30380	0.00030	0.231	25.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,054.83150	2.05483	2,222.00380	2.22200	2,054.831	25.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			10.45730	10.45730	10.28960	10.28960		17.08	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	1,178.70340	1.17870	1,011.32660	1.01133	1,178.703	18.41	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	1.40340	0.00140	1.72660	0.00173	1.403	18.41	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	1,168.76280	1.16876	1,001.42780	1.00143	1,168.763	18.36	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	1.46280	0.00146	1.82780	0.00183	1.463	18.36	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	1,158.82480	1.15882	991.53440	0.99153	1,158.825	18.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	1.52480	0.00152	1.93440	0.00193	1.525	18.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	1,148.88940	1.14889	981.64690	0.98165	1,148.889	18.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	1.58940	0.00159	2.04690	0.00205	1.589	18.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	597.69630	0.59770	449.55560	0.44956	597.696	16.10	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	20.39630	0.02040	39.95560	0.03996	20.396	16.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.46240	10.46240	10.29440	10.29440		17.14	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,262.43230	2.26243	2,094.43580	2.09444	2,262.432	24.03	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.03230	0.00003	0.03580	0.00004	0.032	24.03	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,212.43720	2.21244	2,044.44270	2.04444	2,212.437	23.69	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.03720	0.00004	0.04270	0.00004	0.037	23.69	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	2,162.44290	2.16244	1,994.45090	1.99445	2,162.443	23.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.04290	0.00004	0.05090	0.00005	0.043	23.35	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,223.68700	1.22369	1,056.19560	1.05620	1,223.687	17.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.28700	0.00129	1.79560	0.00180	1.287	17.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,213.73650	1.21374	1,046.30120	1.04630	1,213.736	17.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.33650	0.00134	1.90120	0.00190	1.337	17.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,203.78800	1.20379	1,036.41240	1.03641	1,203.788	17.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.38800	0.00139	2.01240	0.00201	1.388	17.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	956.61500	0.95662	792.05430	0.79205	956.615	16.76	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	4.21500	0.00422	7.65430	0.00765	4.215	16.76	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	917.56370	0.91756	753.73340	0.75373	917.564	16.68	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	5.16370	0.00516	9.33340	0.00933	5.164	16.68	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	869.01810	0.86902	706.28690	0.70629	869.018	16.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	6.61810	0.00662	11.88690	0.01189	6.618	16.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	773.06990	0.77307	613.29290	0.61329	773.070	16.37	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	10.66990	0.01067	18.89290	0.01889	10.670	16.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	215.91860	0.21592	143.21190	0.14321	215.919	17.11	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	193.51860	0.19352	288.81190	0.28881	193.519	17.11	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.49630	10.49630	10.33500	10.33500		16.70	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	1,114.82350	1.11482	959.80710	0.95981	1,114.824	15.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	8.52350	0.00852	14.80710	0.01481	8.524	15.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	1,105.06160	1.10506	950.41470	0.95041	1,105.062	15.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	8.76160	0.00876	15.41470	0.01541	8.762	15.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	1,095.30620	1.09531	941.04360	0.94104	1,095.306	15.62	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	9.00620	0.00901	16.04360	0.01604	9.006	15.62	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	1,037.25910	1.03726	885.28480	0.88528	1,037.259	15.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	10.95910	0.01096	20.28480	0.02028	10.959	15.43	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	518.69180	0.51869	410.03260	0.41003	518.692	15.55	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	92.39180	0.09239	145.03260	0.14503	92.392	15.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.50000	10.50000	10.33960	10.33960		16.72	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	1,023.44120	1.02344	873.84470	0.87384	1,023.441	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	13.44120	0.01344	24.24470	0.02424	13.441	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	1,013.99740	1.01400	864.74330	0.86474	1,013.997	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	13.99740	0.01400	25.14330	0.02514	13.997	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	1,004.57240	1.00457	855.66910	0.85567	1,004.572	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	14.57240	0.01457	26.06910	0.02607	14.572	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	967.07550	0.96708	819.65630	0.81966	967.076	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	17.07550	0.01708	30.05630	0.03006	17.075	15.44	0.00	0	3,000.00

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 25/10/2013	Any day expiry	10.10	Call	506.40910	0.50641	402.24210	0.40224	506.409	15.66	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	106.40910	0.10641	162.64210	0.16264	106.409	15.66	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.50370	10.50370	10.34430	10.34430		16.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,254.19070	2.25419	2,094.85330	2.09485	2,254.191	20.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.49070	0.00049	0.55330	0.00055	0.491	20.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,204.26740	2.20427	2,044.94200	2.04494	2,204.267	20.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.56740	0.00057	0.64200	0.00064	0.567	20.31	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	1,085.41170	1.08541	935.02040	0.93502	1,085.412	15.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	11.71170	0.01171	20.72040	0.02072	11.712	15.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	1,075.72800	1.07573	925.79870	0.92580	1,075.728	15.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	12.02800	0.01203	21.49870	0.02150	12.028	15.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	1,066.05290	1.06605	916.60100	0.91660	1,066.053	15.35	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	12.35290	0.01235	22.30100	0.02230	12.353	15.35	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	925.80000	0.92580	781.89750	0.78190	925.800	15.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	22.10000	0.02210	37.59750	0.03760	22.100	15.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	835.28900	0.83529	696.11960	0.69612	835.289	15.33	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	31.58900	0.03159	51.81960	0.05182	31.589	15.33	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.50490	10.50490	10.34580	10.34580		16.65	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	973.91670	0.97392	828.52770	0.82853	973.917	15.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	19.01670	0.01902	32.72770	0.03273	19.017	15.36	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	252.95690	0.25296	197.57330	0.19757	252.957	17.05	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	348.05690	0.34806	451.77330	0.45177	348.057	17.05	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.56180	10.56180	10.39050	10.39050		16.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,263.64300	2.26364	2,092.69160	2.09269	2,263.643	19.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.84300	0.00184	2.19160	0.00219	1.843	19.24	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	1,156.92960	1.15693	999.90080	0.99990	1,156.930	15.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	25.12960	0.02513	39.40080	0.03940	25.130	15.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	1,147.49700	1.14750	991.03240	0.99103	1,147.497	15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	25.69700	0.02570	40.53240	0.04053	25.697	15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	1,138.07650	1.13808	982.19090	0.98219	1,138.076	15.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	26.27650	0.02628	41.69090	0.04169	26.277	15.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	1,045.96180	1.04596	895.28920	0.89529	1,045.962	15.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	34.16180	0.03416	54.78920	0.05479	34.162	15.28	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	914.24820	0.91425	770.75760	0.77076	914.248	15.30	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	52.44820	0.05245	80.25760	0.08026	52.448	15.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	285.46240	0.28546	230.03500	0.23003	285.462	17.44	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	473.66240	0.47366	589.53500	0.58953	473.662	17.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.58870	10.58870	10.41580	10.41580		16.86	249,067,401.40	23,522	139,880.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,189.14250	3.18914	3,016.28010	3.01628	3,189.143	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.44250	0.00044	0.48010	0.00048	0.443	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,590.00870	2.59001	2,417.38800	2.41739	2,590.009	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.30870	0.00131	1.58800	0.00159	1.309	19.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,844.99880	1.84500	1,675.21280	1.67521	1,844.999	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	6.29880	0.00630	9.41280	0.00941	6.299	16.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,697.96850	1.69797	1,529.46210	1.52946	1,697.969	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	9.26850	0.00927	13.66210	0.01366	9.269	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,670.74570	1.67075	1,502.52370	1.50252	1,670.746	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	9.94570	0.00995	14.62370	0.01462	9.946	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,622.07390	1.62207	1,454.40280	1.45440	1,622.074	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	11.27390	0.01127	16.50280	0.01650	11.274	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,600.61070	1.60061	1,433.20130	1.43320	1,600.611	16.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	11.91070	0.01191	17.40130	0.01740	11.911	16.44	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,573.56190	1.57356	1,406.49920	1.40650	1,573.562	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	12.76190	0.01276	18.59920	0.01860	12.762	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,408.05440	1.40805	1,243.59160	1.24359	1,408.054	16.02	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	19.35440	0.01935	27.79160	0.02779	19.354	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,219.47490	1.21947	1,061.49470	1.06149	1,219.475	15.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	30.77490		0.03077		45.69470	0.04569	30.775	15.60	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	1,081.66310		1.08166		932.61970	0.93262	1,081.663	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	42.96310		0.04296		66.81970	0.06682	42.963	15.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	1,037.88250		1.03788		891.12270	0.89112	1,037.883	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	49.18250		0.04918		75.32270	0.07532	49.183	15.30	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	960.81500		0.96082		818.47400	0.81847	960.815	15.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	62.11500		0.06212		92.67400	0.09267	62.115	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	952.39900		0.95240		810.57120	0.81057	952.399	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	63.69900		0.06370		94.77120	0.09477	63.699	15.32	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	869.97650		0.86998		733.54430	0.73354	869.976	15.35	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	81.27650		0.08128		117.74430	0.11774	81.276	15.35	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	830.01870		0.83002		696.44450	0.69644	830.019	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	91.31870		0.09132		130.64450	0.13064	91.319	15.37	105,950,000.00	10,000	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	715.61040		0.71561		598.36980	0.59837	715.610	15.41	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	126.91040		0.12691		182.56980	0.18257	126.910	15.41	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	646.45600		0.64646		538.96050	0.53896	646.456	15.56	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	157.75600		0.15776		223.16050	0.22316	157.756	15.56	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	584.13970		0.58414		484.29490	0.48429	584.140	15.82	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	195.43970		0.19544		268.49490	0.26849	195.440	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	554.78390		0.55478		458.70810	0.45871	554.784	15.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	216.08390		0.21608		292.90810	0.29291	216.084	15.95	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	543.37720		0.54338		448.79480	0.44879	543.377	16.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	224.67720		0.22468		302.99480	0.30299	224.677	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	526.62130		0.52662		434.26050	0.43426	526.621	16.08	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	237.92130		0.23792		318.46050	0.31846	237.921	16.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	473.82370		0.47382		389.61920	0.38962	473.824	16.34	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	285.12370		0.28512		373.81920	0.37382	285.124	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	403.14120		0.40314		331.92800	0.33193	403.141	16.73	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	364.44120		0.36444		466.12800	0.46613	364.441	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	398.77890		0.39878		0.00000	0.00000	398.779	16.75	190,098,000.00	18,000	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	370.07890		0.37008		0.00000	0.00000	370.079	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	381.74800		0.38175		314.65520	0.31466	381.748	16.86	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	393.04800		0.39305		498.85520	0.49886	393.048	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	343.84470		0.34384		282.80240	0.28280	343.845	17.19	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	455.14470		0.45514		567.00240	0.56700	455.145	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	309.78020		0.30978		254.28520	0.25429	309.780	17.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	521.08020		0.52108		638.48520	0.63849	521.080	17.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	297.15830		0.29716		243.74380	0.24374	297.158	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	548.45830		0.54846		667.94380	0.66794	548.458	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	273.51950		0.27352		0.00000	0.00000	273.520	17.94	2,730,250.00	250	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	604.81950		0.60482		0.00000	0.00000	604.819	17.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	251.89330		0.25189		206.82900	0.20683	251.893	18.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	663.19330		0.66319		791.02900	0.79103	663.193	18.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	205.79510		0.20580		169.35630	0.16936	205.795	18.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	817.09510		0.81710		953.55630	0.95356	817.095	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	177.85800		0.17786		146.41860	0.14642	177.858	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	939.15800		0.93916		1,080.61860	1.08062	939.158	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	154.32160		0.15432		127.11770	0.12712	154.322	19.97	211,900,000.00	20,000	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,065.62160		1.06562		1,211.31770	1.21132	1,065.622	19.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	128.54330		0.12854		106.01920	0.10602	128.543	20.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,239.84330		1.23984		1,390.21920	1.39022	1,239.843	20.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	99.12410		0.09912		82.03470	0.08203	99.124	21.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,510.42410		1.51042		1,666.23470	1.66623	1,510.424	21.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	74.99610		0.07500		62.33960	0.06234	74.996	22.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,836.29610		1.83630		1,996.53960	1.99654	1,836.296	22.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	67.08770		0.06709		58.46470	0.05846	67.088	23.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	1,978.38770		1.97839		2,142.66470	2.14266	1,978.388	23.50	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 23/12/2013	Any day expiry			10.60510	10.60510		10.43160	10.43160		16.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	1,102.99760	1.10300	954.55250	0.95455	1,102.998	15.23	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	47.89760	0.04790	72.95250	0.07295	47.898	15.23	0.00	0	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	1,068.19020	1.06819	921.65100	0.92165	1,068.190	15.25	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	53.09020	0.05309	80.05100	0.08005	53.090	15.25	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	1,059.55300	1.05955	913.50380	0.91350	1,059.553	15.25	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	54.45300	0.05445	81.90380	0.08190	54.453	15.25	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	1,050.94380	1.05094	905.38870	0.90539	1,050.944	15.25	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	55.84380	0.05584	83.78870	0.08379	55.844	15.25	0.00	0	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	319.79900	0.31980	265.01770	0.26502	319.799	17.56	0.00	0	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	554.69900	0.55470	673.41770	0.67342	554.699	17.56	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.66400	10.66400	10.48860	10.48860		16.82	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	742.91870	0.74292	638.02080	0.63802	742.919	15.44	0.00	0	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	198.91870	0.19892	269.42080	0.26942	198.919	15.44	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	532.32470	0.53232	453.60620	0.45361	532.325	16.45	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	378.32470	0.37832	475.00620	0.47501	378.325	16.45	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	527.71710	0.52772	449.70240	0.44970	527.717	16.48	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	383.71710	0.38372	481.10240	0.48110	383.717	16.48	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	523.14990	0.52315	445.83300	0.44583	523.150	16.50	0.00	0	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	389.14990	0.38915	487.23300	0.48723	389.150	16.50	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.71150	10.71150	10.53460	10.53460		16.90	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	891.83390	0.89183	770.70200	0.77070	891.834	15.37	0.00	0	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	180.33390	0.18033	236.10200	0.23610	180.334	15.37	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	571.39450	0.57139	494.23630	0.49424	571.394	16.56	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	429.89450	0.42989	529.63630	0.52964	429.894	16.56	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	566.97740	0.56698	490.43610	0.49044	566.977	16.59	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	435.47740	0.43548	535.83610	0.53584	435.477	16.59	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	562.59440	0.56259	486.67000	0.48667	562.594	16.61	0.00	0	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	441.09440	0.44109	542.07000	0.54207	441.094	16.61	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.71480	10.71480	10.53780	10.53780		16.91	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,664.33620	1.66434	1,500.50320	1.50050	1,664.336	16.22	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	39.53620	0.03954	52.70320	0.05270	39.536	16.22	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,655.01520	1.65502	1,491.36100	1.49136	1,655.015	16.20	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	40.21520	0.04022	53.56100	0.05356	40.215	16.20	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,645.70450	1.64570	1,482.23110	1.48223	1,645.705	16.18	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	40.90450	0.04090	54.43110	0.05443	40.904	16.18	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.74410	10.74410	10.56610	10.56610		16.99	139,673.30	13	0	42,781.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,048.40390	3.04840	2,872.00160	2.87200	3,048.404	19.19	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	4.30390	0.00430	5.90160	0.00590	4.304	19.19	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,553.98160	2.55398	2,379.57680	2.37958	2,553.982	17.93	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.88160	0.00988	13.47680	0.01348	9.882	17.93	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,066.45170	2.06645	1,897.09920	1.89710	2,066.452	16.75	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	22.35170	0.02235	30.99920	0.03100	22.352	16.75	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,551.32600	1.55133	1,390.39600	1.39040	1,551.326	15.87	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	57.22600	0.05723	74.29600	0.07430	57.226	15.87	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,251.00510	1.25101	1,105.00870	1.10501	1,251.005	15.32	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	96.90510	0.09691	128.90870	0.12891	96.905	15.32	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,242.45800	1.24246	1,097.29170	1.09729	1,242.458	15.31	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	98.35800	0.09836	131.19170	0.13119	98.358	15.31	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,233.92920	1.23393	1,089.60540	1.08961	1,233.929	15.29	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	99.82920	0.09983	133.50540	0.13351	99.829	15.29	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,158.02990	1.15803	1,021.72730	1.02173	1,158.030	15.15	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	113.92990	0.11393	155.62730	0.15563	113.930	15.15	0.00	0	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,119.04860	1.11905	985.06070	0.98506	1,119.049	15.19	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	124.94860	0.12495	168.96070	0.16896	124.949	15.19	0.00	0	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	774.29560	0.77430	677.27000	0.67727	774.296	15.68	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	280.19560	0.28020	361.17000	0.36117	280.196	15.68	0.00	0	0	200.00

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	10.35	Call	720.17130		0.72017		629.10910	0.62911	720.171	15.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	326.07130		0.32607		413.00910	0.41301	326.071	15.94	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	694.47950		0.69448		606.31050	0.60631	694.479	16.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	350.37950		0.35038		440.21050	0.44021	350.379	16.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	645.75560		0.64576		563.17980	0.56318	645.756	16.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	401.65560		0.40166		497.07980	0.49708	401.656	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	600.45510		0.60046		523.57870	0.52358	600.455	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	456.35510		0.45636		557.47870	0.55748	456.355	16.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	579.03910		0.57904		504.90390	0.50490	579.039	16.73	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	484.93910		0.48494		588.80390	0.58880	484.939	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	501.27340		0.50127		437.18940	0.43719	501.273	17.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	607.17340		0.60717		721.08940	0.72109	607.173	17.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	450.56890		0.45057		393.10090	0.39310	450.569	17.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	706.46890		0.70647		827.00090	0.82700	706.469	17.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	419.98920		0.41999		366.73920	0.36674	419.989	17.93	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	775.88920		0.77589		900.63920	0.90064	775.889	17.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	405.60000		0.40560		354.43980	0.35444	405.600	18.06	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	811.50000		0.81150		938.33980	0.93834	811.500	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	378.51520		0.37852		331.31510	0.33132	378.515	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	884.41520		0.88442		1,015.21510	1.01522	884.415	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	320.18460		0.32018		281.23720	0.28124	320.185	19.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,076.08460		1.07608		1,215.13720	1.21514	1,076.085	19.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	272.78440		0.27278		239.82700	0.23983	272.784	19.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,278.68440		1.27868		1,423.72700	1.42373	1,278.684	19.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	233.51070		0.23351		205.88440	0.20588	233.511	20.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,489.41070		1.48941		1,639.78440	1.63978	1,489.411	20.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	200.99580		0.20100		178.10630	0.17811	200.996	21.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,706.89580		1.70690		1,862.00630	1.86201	1,706.896	21.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	174.30750		0.17431		155.28910	0.15529	174.308	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,930.20750		1.93021		2,089.18910	2.08919	1,930.208	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	156.38970		0.15639		144.55650	0.14456	156.390	22.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,112.28970		2.11229		2,278.45650	2.27846	2,112.290	22.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	144.63360		0.14463		140.95250	0.14095	144.634	22.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,250.53360		2.25053		2,424.85250	2.42485	2,250.534	22.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	138.44910		0.13845		137.93510	0.13794	138.449	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,394.34910		2.39435		2,571.83510	2.57184	2,394.349	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	104.94820		0.10495		85.03140	0.08503	104.948	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,610.84820		3.61085		3,768.93140	3.76893	3,610.848	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	88.16330		0.08816		70.93960	0.07094	88.163	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,844.06330		3.84406		4,004.83960	4.00484	3,844.063	28.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.74760		10.74760		10.56940	10.56940		16.99	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,702.33950		1.70234		1,538.46060	1.53846	1,702.340	16.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	44.73950		0.04474		59.06060	0.05906	44.739	16.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,693.08640		1.69309		1,529.37890	1.52938	1,693.086	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	45.48640		0.04549		59.97890	0.05998	45.486	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,683.84420		1.68384		1,520.30980	1.52031	1,683.844	16.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	46.24420		0.04624		60.90980	0.06091	46.244	16.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.86500		10.86500		10.68260	10.68260		17.05	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,128.85470		1.12885		1,002.35200	1.00235	1,128.855	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	203.85470		0.20385		259.75200	0.25975	203.855	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,121.87690		1.12188		995.81060	0.99581	1,121.877	15.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	206.87690		0.20688		263.21060	0.26321	206.877	15.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,114.92790		1.11493		989.29820	0.98930	1,114.928	15.29	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	209.92790		0.20993		266.69820	0.26670	209.928	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.89830		10.89830		10.71470	10.71470		17.13	9,808,470.00	900	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,474.22240		2.47422		2,299.12170	2.29912	2,474.222	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	25.92240		0.02592		34.42170	0.03442	25.922	16.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,187.40480	2.18740	2,018.03820	2.01804	2,187.405	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	39.10480	0.03910	53.33820	0.05334	39.105	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,955.86370	1.95586	1,790.84380	1.79084	1,955.864	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	57.56370	0.05756	76.14380	0.07614	57.564	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,775.41180	1.77541	1,614.48660	1.61449	1,775.412	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	77.11180	0.07711	99.78660	0.09979	77.112	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,439.19200	1.43919	1,287.94380	1.28794	1,439.192	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	130.89200	0.13089	163.24380	0.16324	130.892	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,430.88860	1.43089	1,279.92590	1.27993	1,430.889	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	132.58860	0.13259	165.22590	0.16523	132.589	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,422.60260	1.42260	1,272.48650	1.27249	1,422.603	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	134.30260	0.13430	167.78650	0.16779	134.303	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,308.50490	1.30850	1,171.17810	1.17118	1,308.505	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	160.20490	0.16020	206.47810	0.20648	160.205	15.16	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,268.65610	1.26866	1,136.29530	1.13630	1,268.656	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	170.35610	0.17036	221.59530	0.22160	170.356	15.11	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	700.83110	0.70083	625.65360	0.62565	700.831	16.88	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	602.53110	0.60253	710.95360	0.71095	602.531	16.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	449.64330	0.44964	403.44360	0.40344	449.643	18.75	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,151.34330	1.15134	1,288.74360	1.28874	1,151.343	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	385.50110	0.38550	346.49260	0.34649	385.501	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,387.20110	1.38720	1,531.79260	1.53179	1,387.201	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	332.33970	0.33234	299.69380	0.29969	332.340	20.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,634.03970	1.63404	1,784.99380	1.78499	1,634.040	20.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	288.42560	0.28843	261.35970	0.26136	288.426	20.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,890.12560	1.89013	2,046.65970	2.04666	1,890.126	20.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	241.77560	0.24178	226.12450	0.22612	241.776	21.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,243.47560	2.24348	2,411.42450	2.41142	2,243.476	21.70	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000		9.60000			0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000		9.97000			0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.02970	11.02970		10.84020	10.84020	17.28	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,284.14990	1.28415	1,158.70800	1.15871	1,284.150	15.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	244.44990	0.24445	308.50800	0.30851	244.450	15.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,277.45210	1.27745	1,152.41170	1.15241	1,277.452	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	247.75210	0.24775	312.21170	0.31221	247.752	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,270.78470	1.27078	1,146.13820	1.14614	1,270.785	15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	251.08470	0.25108	315.93820	0.31594	251.085	15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,071.72970	1.07173	963.21840	0.96322	1,071.730	15.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	372.02970	0.37203	453.01840	0.45302	372.030	15.72	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	462.51530	0.46252	420.38080	0.42038	462.515	19.43	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,502.81530	1.50282	1,650.18080	1.65018	1,502.815	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.07220	11.07220		10.88260	10.88260	17.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,192.25970	3.19226	3,009.99980	3.01000	3,192.260	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	20.05970	0.02006	27.39980	0.02740	20.060	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,709.02890	2.70903	2,530.23250	2.53023	2,709.029	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	36.82890	0.03683	47.63250	0.04763	36.829	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,237.24610	2.23725	2,069.39520	2.06940	2,237.246	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	65.04610	0.06505	86.79520	0.08680	65.046	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,402.37360	1.40237	1,268.15470	1.26815	1,402.374	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	230.17360	0.23017	285.55470	0.28555	230.174	15.33	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,146.94430	1.14694	1,034.15660	1.03416	1,146.944	15.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	15/09/2014			Foreign Exchange Future		10.29	Put	364.74430	0.36474						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Call	1,141.08560	1.14109						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Put	368.88560	0.36889						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Call	1,135.25310	1.13525						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Put	373.05310	0.37305						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Call	829.90800	0.82991						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Put	707.70800	0.70771						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Call	495.15100	0.49515						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Put	1,522.95100	1.52295						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Call	404.46220	0.40446						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Put	1,932.26220	1.93226						
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Call	329.97890	0.32998						
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Put	2,407.77890	2.40778						
\$ / R	On	12/12/2014			Foreign Exchange Future				11.22430	11.22430						6,400.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Call	3,256.48520	3.25649						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Put	32.18520	0.03219						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Call	2,827.63600	2.82764						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Put	53.33600	0.05334						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Call	2,780.59500	2.78060						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Put	56.29500	0.05630						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Call	2,733.69220	2.73369						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	59.39220	0.05939						
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,820.44890	1.82045						
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	196.14890	0.19615						
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,519.46800	1.51947						
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	295.16800	0.29517						
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	986.45190	0.98645						
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	762.15190	0.76215						
\$ / R	On	14/12/2015			Foreign Exchange Future				11.85860	11.85860						
\$ / R	On	14/12/2015			Foreign Exchange Future		9.15	Call	2,903.36770	2.90337						
\$ / R	On	14/12/2015			Foreign Exchange Future		9.15	Put	194.76770	0.19477						
\$ / R	On	14/12/2015			Foreign Exchange Future		9.20	Call	2,861.22800	2.86123						
\$ / R	On	14/12/2015			Foreign Exchange Future		9.20	Put	202.62800	0.20263						
\$ / R	On	14/12/2015			Foreign Exchange Future		9.25	Call	2,819.31960	2.81932						
\$ / R	On	14/12/2015			Foreign Exchange Future		9.25	Put	210.71960	0.21072						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future				10.44540	10.44540						712.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Call	155,552.07870	1.55552						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Put	12.07870	0.00012						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.90	Call	154,552.70730	1.54553						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.90	Put	12.70730	0.00013						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.91	Call	153,553.36900	1.53553						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.91	Put	13.36900	0.00013						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		9.60	Call	84,918.09370	0.84918						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		9.60	Put	378.09370	0.00378						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		10.35	Call	21,617.98140	0.21618						
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		10.35	Put	12,077.98140	0.12078						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.58870	10.58870						23.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	3,764.64360	0.03765						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	113,634.64360	1.13635						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	3,848.83770	0.03849						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	112,718.83770	1.12719						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	111,804.69500	1.11805						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	3,934.69500	0.03935						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Call	55,478.39400	0.55478						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Put	21,608.39400	0.21608						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Call	49,963.93300	0.49964						

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future											
			10.35	Put		26,093.93300	0.26094	34,512.96630	0.34513		26,093.933	16.21	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future											
			10.85	Call		29,408.83410	0.29409	24,118.14320	0.24118		29,408.834	17.70	0.00	0	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future											
			10.85	Put		55,538.83410	0.55539	67,538.14320	0.67538		55,538.834	17.70	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
						10.74410	10.74410	10.56610	10.56610			16.99	21,488.20	2	25.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
			10.49	Call		65,047.07980	0.65047	56,734.89660	0.56735		65,047.080	16.31	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
			10.49	Put		39,637.07980	0.39637	49,124.89660	0.49125		39,637.080	16.31	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
			10.50	Call		64,575.56040	0.64576	56,317.97760	0.56318		64,575.560	16.33	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
			10.50	Put		40,165.56040	0.40166	49,707.97760	0.49708		40,165.560	16.33	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
			10.51	Call		64,107.46590	0.64107	55,907.95450	0.55908		64,107.466	16.36	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future											
			10.51	Put		40,697.46590	0.40697	50,297.95450	0.50298		40,697.466	16.36	0.00	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
						16.22030	16.22030	16.00920	16.00920			16.21	46,065,652.00	2,840	40,058.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
			14.74	Call		1,485.91320	1.48591	1,276.06590	1.27607		1,485.913	20.09	0.00	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
			14.74	Put		5.61320	0.00561	6.86590	0.00687		5.613	20.09	0.00	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
			14.75	Call		1,475.99390	1.47599	1,266.20330	1.26620		1,475.994	20.01	0.00	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
			14.75	Put		5.69390	0.00569	7.00330	0.00700		5.694	20.01	0.00	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
			14.76	Call		1,466.07610	1.46608	1,256.34380	1.25634		1,466.076	19.93	0.00	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future											
			14.76	Put		5.77610	0.00578	7.14380	0.00714		5.776	19.93	0.00	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
						16.43180	16.43180	16.21240	16.21240			16.18	21,443,499.00	1,305	7,939.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
			14.89	Call		1,614.35600	1.61436	1,429.27930	1.42928		1,614.356	15.13	0.00	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
			14.89	Put		72.55600	0.07256	106.87930	0.10688		72.556	15.13	0.00	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
			14.90	Call		1,605.69100	1.60569	1,421.05690	1.42106		1,605.691	15.13	0.00	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
			14.90	Put		73.89100	0.07389	108.65690	0.10866		73.891	15.13	0.00	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
			14.91	Call		1,597.04450	1.59704	1,412.85620	1.41286		1,597.045	15.14	0.00	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future											
			14.91	Put		75.24450	0.07524	110.45620	0.11046		75.244	15.14	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
						16.66340	16.66340	16.43630	16.43630			16.20	7,498,530.00	450	1,781.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			12.85	Put		26.86720	0.02687	27.31910	0.02732		26.867	19.02	0.00	0	327.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			12.85	Call		3,840.26720	3.84027	3,613.61910	3.61362		3,840.267	19.02	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			13.00	Call		3,692.58950	3.69259	3,465.95910	3.46596		3,692.590	18.57	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			13.00	Put		29.18950	0.02919	29.65910	0.02966		29.189	18.57	0.00	0	327.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.25	Call		2,500.50440	2.50050	2,287.67420	2.28767		2,500.504	16.32	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.25	Put		87.10440	0.08710	101.37420	0.10137		87.104	16.32	0.00	0	327.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.29	Call		2,463.80960	2.46381	2,251.56370	2.25156		2,463.810	16.26	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.29	Put		90.40960	0.09041	105.26370	0.10526		90.410	16.26	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.30	Call		2,454.65340	2.45465	2,242.55720	2.24256		2,454.653	16.25	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.30	Put		91.25340	0.09125	106.25720	0.10626		91.253	16.25	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.31	Call		2,445.50420	2.44550	2,233.55680	2.23356		2,445.504	16.23	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.31	Put		92.10420	0.09210	107.25680	0.10726		92.104	16.23	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.50	Put		109.68370	0.10968	127.94920	0.12795		109.684	15.96	0.00	0	327.00	
£ / R	On	17/03/2014			Foreign Exchange Future											
			14.50	Call		2,273.08370	2.27308	2,064.24920	2.06425		2,273.084	15.96	0.00	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future											
						16.89410	16.89410	16.65910	16.65910			16.44	0.00	0	200.00	
£ / R	On	13/06/2014			Foreign Exchange Future											
			16.04	Call		1,402.59830	1.40260	1,277.85410	1.27785		1,402.598	15.60	0.00	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future											
			16.04	Put		548.49830	0.54850	658.75410	0.65875		548.498	15.60	0.00	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future											
			16.05	Call		1,396.55620	1.39656	1,272.66360	1.27266		1,396.556	15.60	0.00	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future											
			16.05	Put		552.45620	0.55246	663.56360	0.66356		552.456	15.60	0.00	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future											
			16.06	Call		1,390.92560	1.39093	1,267.49160								

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	0.09	Call	1,900.28720	0.01900		1,587.69430	0.01588	1,900.287	16.40	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Put	5.08720	0.00005	13.29430	0.00013	5.087	16.40	0.00	0	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Call	981.07170	0.00981	732.29230	0.00732	981.072	16.57	0.00	0	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	85.87170	0.00086	157.89230	0.00158	85.872	16.57	0.00	0	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	386.61500	0.00387	270.50580	0.00271	386.615	18.40	0.00	0	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	491.41500	0.00491	696.10580	0.00696	491.415	18.40	0.00	0	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future			13.98160	13.98160	13.74610	13.74610		15.82	48,026,796.00	3,435	69,360.00	
€ / R	On	16/09/2013	11.30	Put			0.02230	0.00002	0.01830	0.00002	0.022	24.85	0.00	0	29,000.00	
€ / R	On	16/09/2013	11.30	Call	2,681.62230		2.68162	2.446.11830	2.44612	2,681.622	24.85	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	11.50	Call	2,481.64670		2.48165	2,246.14260	2.24614	2,481.647	24.05	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	11.50	Put	0.04670		0.00005	0.04260	0.00004	0.047	24.05	0.00	0.00	0	400.00	
€ / R	On	16/09/2013	11.55	Put	0.05610		0.00006	0.05250	0.00005	0.056	23.85	0.00	0.00	0	500.00	
€ / R	On	16/09/2013	11.55	Call	2,431.65610		2.43166	2,196.15250	2.19615	2,431.656	23.85	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	11.99	Call	1,991.87910		1.99188	1,756.42570	1.75643	1,991.879	22.07	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	11.99	Put	0.27910		0.00028	0.32570	0.00033	0.279	22.07	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.00	Call	1,981.88940		1.98189	1,746.43920	1.74644	1,981.889	22.03	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.00	Put	0.28940		0.00029	0.33920	0.00034	0.289	22.03	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.01	Call	1,971.90010		1.97190	1,736.45340	1.73645	1,971.900	21.99	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.01	Put	0.30010		0.00030	0.35340	0.00035	0.300	21.99	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.05	Call	1,931.94670		1.93195	1,696.51600	1.69652	1,931.947	21.83	0.00	0.00	0	400.00	
€ / R	On	16/09/2013	12.05	Put	0.34670		0.00035	0.41600	0.00042	0.347	21.83	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.10	Call	1,882.01520		1.88202	1,646.60970	1.64661	1,882.015	21.62	0.00	0.00	0	500.00	
€ / R	On	16/09/2013	12.10	Put	0.41520		0.00042	0.50970	0.00051	0.415	21.62	0.00	0.00	0	30,800.00	
€ / R	On	16/09/2013	12.25	Call	1,732.31110		1.73231	1,497.03300	1.49703	1,732.311	21.02	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.25	Put	0.71110		0.00071	0.93300	0.00093	0.711	21.02	0.00	0.00	0	200.00	
€ / R	On	16/09/2013	12.35	Call	1,632.61580		1.63262	1,397.48980	1.39749	1,632.616	20.61	0.00	0.00	0	200.00	
€ / R	On	16/09/2013	12.35	Put	1.01580		0.00102	1.38980	0.00139	1.016	20.61	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.55	Put	2.05930		0.00206	2.39500	0.00240	2.059	19.81	0.00	0.00	0	46,000.00	
€ / R	On	16/09/2013	12.55	Call	1,433.65930		1.43366	1,198.49500	1.19850	1,433.659	19.81	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	12.85	Call	1,136.12010		1.13612	901.85930	0.90186	1,136.120	17.86	0.00	0.00	0	200.00	
€ / R	On	16/09/2013	12.85	Put	4.52010		0.00452	5.75930	0.00576	4.520	17.86	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	13.10	Call	890.33660		0.89034	662.26670	0.66227	890.337	16.11	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	13.10	Put	8.73660		0.00874	16.16670	0.01617	8.737	16.11	0.00	0.00	0	36,000.00	
€ / R	On	16/09/2013	13.80	Put	123.24690		0.12325	228.99700	0.22900	123.247	15.51	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	13.80	Call	304.84690		0.30485	175.09700	0.17510	304.847	15.51	295,734,367.50	21,211	19,900.00		
€ / R	On	16/09/2013	14.09	Call	162.18050		0.16218	0.00000	0.00000	162.180	16.17	1,171,170,000.00	84,000	42,000.00		
€ / R	On	16/09/2013	14.09	Put	270.58050		0.27058	0.00000	0.00000	270.580	16.17	0.00	0.00	0	0.00	
€ / R	On	16/09/2013	14.50	Call	62.20730		0.06221	30.93760	0.03094	62.207	17.77	0.00	0.00	0	7,900.00	
€ / R	On	16/09/2013	14.50	Put	580.60730		0.58061	784.83760	0.78484	580.607	17.77	0.00	0.00	0	0.00	
€ / R	On	21/11/2013		Any day expiry			12.07570	12.07570	12.07570			13.20	0.00	0	0.00	
€ / R	On	21/11/2013	11.89	Call	404.19670		0.40420	405.89710	0.40590	404.197	13.03	0.00	0.00	0	0.00	
€ / R	On	21/11/2013	11.89	Put	218.49670		0.21850	220.19710	0.22020	218.497	13.03	0.00	0.00	0	0.00	
€ / R	On	21/11/2013	11.90	Call	398.62170		0.39862	400.32970	0.40033	398.622	13.04	0.00	0.00	0	0.00	
€ / R	On	21/11/2013	11.90	Put	222.92170		0.22292	224.62970	0.22463	222.922	13.04	0.00	0.00	0	0.00	
€ / R	On	21/11/2013	11.91	Call	393.10250		0.39310	394.81780	0.39482	393.103	13.05	0.00	0.00	0	0.00	
€ / R	On	21/11/2013	11.91	Put	227.40250		0.22740	229.11780	0.22912	227.403	13.05	0.00	0.00	0	0.00	
€ / R	On	13/12/2013		Foreign Exchange Future			14.17840	14.17840	13.93480	13.93480		16.06	20,558,680.00	1,450	35,646.00	
€ / R	On	13/12/2013	11.20	Call	2,985.94650		2.98595	2,743.57230	2.74357	2,985.947	20.08	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.20	Put	7.54650		0.00755	8.77230	0.00877	7.546	20.08	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.44	Call	2,745.46880		2.74547	2,503.57660	2.50358	2,745.469	19.28	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.44	Put	10.06880		0.01007	11.77660	0.01178	10.069	19.28	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.49	Call	2,696.07480		2.69607	2,454.31620	2.45432	2,696.075	19.11	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.49	Put	10.67480		0.01067	12.51620	0.01252	10.675	19.11	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.54	Call	2,646.71830		2.64672	2,405.10380	2.40510	2,646.718	18.95	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	11.54	Put	11.31830		0.01132	13.30380	0.01330	11.318	18.95	0.00	0.00	0	0.00	
€ / R	On	13/12/2013	12.50	Call	1,713.98260		1.71398	1,478.92190	1.47892	1,713.983	15.74	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	35.58260	0.03558		44.12190	0.04412	35.583	15.74	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,618.65430	1.61865		1,389.36890	1.38937	1,618.654	15.40	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	40.25430	0.04025		54.56890	0.05457	40.254	15.40	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,173.16260	1.17316		974.12020	0.97412	1,173.163	14.82	0.00	0	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	94.76260	0.09476		139.32020	0.13932	94.763	14.82	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future			14.39140	14.39140		14.14060	14.14060		16.07	10,793,550.00	750	7,797.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	76.23230	0.07623		97.59930	0.09760	76.232	15.21	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,977.63230	1.97763		1,748.19930	1.74820	1,977.632	15.21	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,968.60020	1.96860		1,739.39620	1.73940	1,968.600	15.20	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	77.20020	0.07720		98.79620	0.09880	77.200	15.20	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,959.57670	1.95958		1,730.60570	1.73061	1,959.577	15.19	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	78.17670	0.07818		100.00570	0.10001	78.177	15.19	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future			14.60340	14.60340		14.34410	14.34410		16.03	5,841,360.00	400	500.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,227.85500	1.22785		1,073.27670	1.07328	1,227.855	14.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	414.45500	0.41446		519.17670	0.51918	414.455	14.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,221.65390	1.22165		1,068.12430	1.06812	1,221.654	14.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	418.25390	0.41825		524.02430	0.52402	418.254	14.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,215.46970	1.21547		1,062.99050	1.06299	1,215.470	14.92	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	422.06970	0.42207		528.89050	0.52889	422.070	14.92	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future			15.05410	15.05410		14.78770	14.78770		16.62	0.00	0	1,000.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,812.08430	1.81208		1,634.02750	1.63403	1,812.084	15.11	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	447.98430	0.44798		536.32750	0.53633	447.984	15.11	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,805.75820	1.80576		1,628.07120	1.62807	1,805.758	15.12	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	451.65820	0.45166		540.37120	0.54037	451.658	15.12	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	455.34980	0.45535		544.43250	0.54443	455.350	15.13	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,799.44980	1.79945		1,622.13250	1.62213	1,799.450	15.13	0.00	0	0.00	
2025	On 07/11/2013	Bond Future			107.08816	107.08816		107.10765	107.10765		0.00	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	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	110.99	Put	3,901.84000	3.90184		3,882.35000	3.88235	3,901.840	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.00	Put	3,911.84000	3.91184		3,892.35000	3.89235	3,911.840	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 07/11/2013	Bond Future	111.01	Put	3,921.84000	3.92184		3,902.35000	3.90235	3,921.840	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future			101.88781	101.88781		102.66151	102.66151		0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	109.99	Put	8,102.19000	8.10219		7,328.49000	7.32849	8,102.190	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.00	Put	8,112.19000	8.11219		7,338.49000	7.33849	8,112.190	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 07/11/2013	Bond Future	110.01	Put	8,122.19000	8.12219		7,348.49000	7.34849	8,122.190	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future			105.17864	105.17864		105.19609	105.19609		0.00	0.00	0	122.00	
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	109.99	Put	4,811.36000	4.81136		4,793.91000	4.79391	4,811.360	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.00	Put	4,821.36000	4.82136		4,803.91000	4.80391	4,821.360	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 07/11/2013	Bond Future	110.01	Put	4,831.36000	4.83136		4,813.91000	4.81391	4,831.360	0.00	0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
AL37	On 07/11/2013	Index Future			399.07100	399.07100		400.98100	400.98100		0.00	0.00	0	0.00	
AL37	On 06/02/2014	Index Future			404.30600	404.30600		406.24100	406.24100		0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL7T	On 07/11/2013	Index Future			467.08100		467.08100		469.28200	469.28200			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			473.20800		473.20800		475.43900	475.43900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			421.74200		421.74200		422.34400	422.34400			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			427.27500		427.27500		427.88500	427.88500			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.34680		9.34680		9.29350	9.29350		11.83	7,944,780.00	850	7,632.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	847.16210		0.84716		793.97740	0.79398	847.162	15.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.36210		0.00036		0.47740	0.00048	0.362	15.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	3.32540		0.00333		4.03570	0.00404	3.325	13.66	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	550.12540		0.55013		497.53570	0.49754	550.125	13.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	463.03230		0.46303		411.81830	0.41182	463.032	13.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	6.23230		0.00623		8.31830	0.00832	6.232	13.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	453.47360		0.45347		402.48220	0.40248	453.474	13.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	6.67360		0.00667		8.98220	0.00898	6.674	13.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	443.99460		0.44399		393.19160	0.39319	443.995	13.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	7.19460		0.00719		9.69160	0.00969	7.195	13.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	129.30720		0.12931		102.00570	0.10201	129.307	11.97	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	82.50720		0.08251		108.50570	0.10851	82.507	11.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	1.34940		0.00135		0.88710	0.00089	1.349	17.77	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	954.54940		0.95455		1,007.38710	1.00739	954.549	17.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.41900		9.41900		9.36220	9.36220		11.87	4,238,550.00	450	10,730.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,131.39010		1.13139		1,073.25490	1.07325	1,131.390	13.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	12.39010		0.01239		11.05490	0.01105	12.390	13.76	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	845.08320		0.84508		790.72080	0.79072	845.083	12.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	26.08320		0.02608		28.52080	0.02852	26.083	12.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	304.50350		0.30450		275.23500	0.27523	304.503	11.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	185.50350		0.18550		213.03500	0.21303	185.503	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	225.22120		0.22522		204.92630	0.20493	225.221	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	266.22120		0.26622		302.72630	0.30273	266.221	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	220.99760		0.22100		201.06640	0.20107	220.998	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	271.99760		0.27200		308.86640	0.30887	271.998	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	216.83970		0.21684		197.26880	0.19727	216.840	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	277.83970		0.27784		315.06880	0.31507	277.840	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	171.71830		0.17172		156.16920	0.15617	171.718	12.21	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	352.71830		0.35272		393.96920	0.39397	352.718	12.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	35.81830		0.03582		32.95810	0.03296	35.818	13.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	916.81830		0.91682		970.75810	0.97076	916.818	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	21.59490		0.02159		21.49440	0.02149	21.595	14.27	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,202.59490		1.20259		1,259.29440	1.25929	1,202.595	14.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50250		9.50250		9.44320	9.44320		12.06	950,250.00	100	3,945.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	346.06410		0.34606		321.43830	0.32144	346.064	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	333.56410		0.33356		368.23830	0.36824	333.564	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	341.27840		0.34128		317.25170	0.31725	341.278	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	338.77840		0.33878		374.05170	0.37405	338.778	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	344.35230		0.34435		379.91070	0.37991	344.352	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	336.85230		0.33685		313.11070	0.31311	336.852	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.58810		9.58810		9.52500	9.52500		12.23	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	300.99470		0.30099		281.72410	0.28172	300.995	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	602.89470		0.60289		646.72410	0.64672	602.895	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	297.71290		0.29771		278.63290	0.27863	297.713	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	609.61290		0.60961		653.63290	0.65363	609.613	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	294.46010		0.29446		275.67990	0.27568	294.460	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	616.36010		0.61636		660.67990	0.66068	616.360	12.60	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.06740		10.06740		10.01760	10.01760		13.52	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,881.62890		2.88163	2,830.74050	2.83074		2,881.629	14.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	64.22890		0.06423	63.14050	0.06314		64.229	14.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,835.01450		2.83501	2,784.23070	2.78423		2,835.015	14.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	67.61450		0.06761	66.63070	0.06663		67.614	14.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	71.14510		0.07115	70.28080	0.07028		71.145	14.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,788.54510		2.78855	2,737.88080	2.73788		2,788.545	14.85	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.93890		9.93890	9.77290	9.77290			15.60	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	851.63950		0.85164	685.56730	0.68557		851.639	18.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	2.73950		0.00274	2.66730	0.00267		2.739	18.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	841.75580		0.84176	675.70650	0.67571		841.756	18.21	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	2.85580		0.00286	2.80650	0.00281		2.856	18.21	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	831.87720		0.83188	665.85330	0.66585		831.877	18.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	2.97720		0.00298	2.95330	0.00295		2.977	18.13	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			10.05270		10.05270	9.88210	9.88210			15.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	394.90600		0.39491	310.41590	0.31042		394.906	15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	282.20600		0.28221	368.31590	0.36832		282.206	15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	389.76830		0.38977	306.35030	0.30635		389.768	15.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	287.06830		0.28707	374.25030	0.37425		287.068	15.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	384.67880		0.38468	302.32860	0.30233		384.679	15.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	291.97880		0.29198	380.22860	0.38023		291.979	15.49	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			357.77540		357.77540	271.35470	271.35470				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			612.83910		612.83910	531.34980	531.34980				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			823.89490		823.89490	692.86520	692.86520				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			665.18430		665.18430	530.94320	530.94320				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			270.91310		270.91310	221.50650	221.50650				0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			262.82430		262.82430	151.98890	151.98890				0.00	0	2,830.00
CF CANDO CAEP	On 30/08/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			10,000.00020		10,000.00020	10,000.00030	10,000.00030				0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			7,859.10280		7,859.10280	5,013.49890	5,013.49890				0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			44.23590		44.23590	40.01320	40.01320				0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			39.67680		39.67680	46.32770	46.32770				180,000.00	4,000	16,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			3,062.85830		3,062.85830	2,103.50100	2,103.50100				0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.38080		11.38080	11.13630	11.13630			17.06	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,541.66580		1.54167	1,297.15080	1.29715		1,541.666	23.90	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.86580		0.00087	0.85080	0.00085		0.866	23.90	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
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,531.70140		1.53170		1,287.22100	1.28722	1,531.701	23.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.90140		0.00090		0.92100	0.00092	0.901	23.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,521.73830		1.52174		1,277.29610	1.27730	1,521.738	23.81	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.93830		0.00094		0.99610	0.00100	0.938	23.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.54670		11.54670		11.29470	11.29470		16.98	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	874.18410		0.87418		663.23290	0.66323	874.184	15.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	117.48410		0.11748		158.53290	0.15853	117.484	15.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	866.72590		0.86673		656.54790	0.65655	866.726	15.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	120.02590		0.12003		161.84790	0.16185	120.026	15.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	859.30490		0.85930		649.90510	0.64991	859.305	15.82	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	122.60490		0.12260		165.20510	0.16521	122.605	15.82	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.70710		1.70710		1.68020	1.68020		16.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	2,171.75250		0.21718		1,902.38380	0.19024	2,171.753	21.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.75250		0.00008		0.38380	0.00004	0.753	21.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	2,072.00070		0.20720		1,802.52920	0.18025	2,072.001	20.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	1.00070		0.00010		0.52920	0.00005	1.001	20.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,972.32980		0.19723		1,702.73110	0.17027	1,972.330	20.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	1.32980		0.00013		0.73110	0.00007	1.330	20.56	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.72140		1.72140		1.69370	1.69370		15.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	1,000.49400		0.10005		826.18390	0.08262	1,000.494	15.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	286.49400		0.02865		389.18390	0.03892	286.494	15.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	936.01500		0.09360		770.28440	0.07703	936.015	15.76	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	322.01500		0.03220		433.28440	0.04333	322.015	15.76	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	874.25550		0.08743		717.18200	0.07172	874.256	15.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	360.25550		0.03603		480.18200	0.04802	360.256	15.81	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.92011		107.92011		107.93814	107.93814			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,069.89000		2.06989		2,051.86000	2.05186	2,069.890		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,079.89000		2.07989		2,061.86000	2.06186	2,079.890		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,089.89000		2.08989		2,071.86000	2.07186	2,089.890		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			9.97389		79.97465		10.00102	79.78165			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	11,789.59000		11.78959		11,982.59000	11.98259	11,789.590		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	11,701.31000		11.70131		11,894.31000	11.89431	11,701.310		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	11,613.16000		11.61316		11,806.16000	11.80616	11,613.160		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.10618		81.02393		10.13425	80.82846			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	4,112.24000		4.11224		4,307.71000	4.30771	4,112.240		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	4,036.71000		4.03671		4,232.18000	4.23218	4,036.710		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,961.29000		3.96129		4,156.76000	4.15676	3,961.290		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
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		421.33300	421.33300	422.01700	422.01700			0.00	0	110.00
GOVI	On 07/11/2013	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	445.99	Put	246,570.00000	24.65700	39,730.00000	23.97300	246,570.000			0.00	0	0.00
GOVI	On 07/11/2013	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	446.00	Put	246,670.00000	24.66700	39,830.00000	23.98300	246,670.000			0.00	0	0.00
GOVI	On 07/11/2013	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	446.01	Put	246,770.00000	24.67700	39,930.00000	23.99300	246,770.000			0.00	0	0.00
GOVI	On 06/02/2014		GOVI		426.86000	426.86000	427.55400	427.55400			0.00	0	268.00
GOVI	On 06/02/2014	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	439.99	Put	131,300.00000	13.13000	24,360.00000	12.43600	131,300.000			0.00	0	0.00
GOVI	On 06/02/2014	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	440.00	Put	131,400.00000	13.14000	24,460.00000	12.44600	131,400.000			0.00	0	0.00
GOVI	On 06/02/2014	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	440.01	Put	131,500.00000	13.15000	24,560.00000	12.45600	131,500.000			0.00	0	0.00
GOVI	On 08/05/2014		GOVI		432.60500	432.60500	433.30800	433.30800			0.00	0	0.00
GOVI	On 08/05/2014	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	441.99	Put	93,850.00000	9.38500	86,820.00000	8.68200	93,850.000			0.00	0	0.00
GOVI	On 08/05/2014	442.00	Put	93,950.00000	9.39500	86,920.00000	8.69200	93,950.000			0.00	0	0.00
GOVI	On 08/05/2014	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	442.01	Put	94,050.00000	9.40500	87,020.00000	8.70200	94,050.000			0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX		110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
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		191.95800	191.95800	192.19700	192.19700			0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future		194.49900	194.49900	194.74200	194.74200			0.00	0	166.00
ILBI	On 07/11/2013		Index Future		520.02500	520.02500	520.52800	520.52800			0.00	0	0.00
ILBI	On 06/02/2014		Index Future		527.05600	527.05600	527.56600	527.56600			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap		8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap		8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap		8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap		8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap		8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap		8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future		5.21000	94.79000	5.21000	94.79000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future		5.26000	94.74000	5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future		5.40000	94.60000	5.38000	94.62000			0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.48000		94.52000		5.46000	94.54000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.63000		94.37000		5.60000	94.40000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.81000		94.19000		5.77000	94.23000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.98000		94.02000		5.94000	94.06000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.41000		93.59000		6.37000	93.63000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.75000		93.25000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.09000		92.91000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.42000		92.58000		7.33000	92.67000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.71000		92.29000		7.61000	92.39000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.13470		8.13470		8.08060	8.08060		12.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	546.81920		0.54682	491.84710	0.49185	546.819		14.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	2.11920		0.00212	1.24710	0.00125	2.119		14.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	536.92620		0.53693	481.93160	0.48193	536.926		14.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	2.22620		0.00223	1.33160	0.00133	2.226		14.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	527.03960		0.52704	472.10940	0.47211	527.040		14.35	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	2.33960		0.00234	1.50940	0.00151	2.340		14.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.20740		8.20740		8.15020	8.15020		11.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	244.49230		0.24449	220.64310	0.22064	244.492		11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	177.09230		0.17709	210.44310	0.21044	177.092		11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	239.17060		0.23917	216.28230	0.21628	239.171		11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	181.77060		0.18177	216.08230	0.21608	181.771		11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	233.92510		0.23393	211.99730	0.21200	233.925		11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	186.52510		0.18653	221.79730	0.22180	186.525		11.79	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.33510		9.33510	0.10712	9.61550	9.61550		18.70	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	94.15720		0.00942	0.10712	273.24030	0.02732	94.157	19.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	7,143.15720		0.71432	0.10712	4,518.24030	0.45182	7,143.157	19.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	90.38800		0.00904	0.10712	259.62970	0.02596	90.388	19.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	7,239.38800		0.72394	0.10712	4,604.62970	0.46046	7,239.388	19.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	86.77110		0.00868	0.10712	246.57320	0.02466	86.771	19.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	7,335.77110		0.73358	0.10712	4,691.57320	0.46916	7,335.771	19.19	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.33646		97.80079		8.33646	97.80079			0.00	0	11,802.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	12,441.34000		12.44134	12,441.34000	12.44134	12,441.340			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	12,368.61000		12.36861	12,368.61000	12.36861	12,368.610			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	12,295.93000		12.29593	12,295.93000	12.29593	12,295.930			0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.45894		99.08395		8.45894	99.08395			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,845.26000		3.84526	3,845.26000	3.84526	3,845.260			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	3,781.58000		3.78158	3,781.58000	3.78158	3,781.580			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,717.94000		3.71794	3,717.94000	3.71794	3,717.940			0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.62332		113.86858		6.51846	114.06175		2.96	9,223,354.98	81	30,991.00
R157	On 07/11/2013	Bond Future	5.59	Call	66.15000		0.06615		89.22000	0.08922	66.150	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,989.39000		1.98939	1,819.29000	1.81929	1,989.390		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	68.04000		0.06804		91.62000	0.09162	68.040	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,972.46000		1.97246	1,802.87000	1.80287	1,972.460		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	69.97000		0.06997		94.07000	0.09407	69.970	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,955.57000		1.95557	1,786.50000	1.78650	1,955.570		2.89	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.86720		115.36254		6.74357	115.55827		2.75	0.00	0	100.00

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 06/02/2014	Bond Future	5.64	Call	193.38000	0.19338		231.92000	0.23192	193.380	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,157.59000	2.15759	2,000.40000	2.00040	2,157.590	2,157.590	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	196.16000	0.19616	235.11000	0.23511	196.160	196.160	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,144.17000	2.14417	1,987.39000	1.98739	2,144.170	2,144.170	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	198.97000	0.19897	238.35000	0.23835	198.970	198.970	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,130.79000	2.13079	1,974.44000	1.97444	2,130.790	2,130.790	2.68	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.15662	110.10696	7.00756	110.30543		0.00	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	77.62000	0.07762	97.45000	0.09745	77.620	77.620	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,738.22000	2.73822	2,559.58000	2.55958	2,738.220	2,738.220	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,725.64000	2.72564	2,547.24000	2.54724	2,725.640	2,725.640	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	78.80000	0.07880	98.87000	0.09887	78.800	78.800	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	79.99000	0.07999	100.31000	0.10031	79.990	79.990	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,713.07000	2.71307	2,534.92000	2.53492	2,713.070	2,713.070	2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.56312	111.59828	7.37695	111.79943		0.00	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	542.59000	0.54259	618.21000	0.61821	542.590	542.590	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,436.25000	1.43625	1,310.72000	1.31072	1,436.250	1,436.250	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	546.37000	0.54637	622.35000	0.62235	546.370	546.370	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,429.11000	1.42911	1,303.94000	1.30394	1,429.110	1,429.110	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	550.17000	0.55017	626.52000	0.62652	550.170	550.170	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,421.99000	1.42199	1,297.19000	1.29719	1,421.990	1,421.990	2.12	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.58859	118.97572	8.61041	118.78873		9,637,033.32	15.46	81	56,595.00	
R186	On 07/11/2013	Bond Future	6.50	Call	30.32000	0.03032	29.85000	0.02985	30.320	30.320	15.16	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,100.09000	20.10009	20,286.61000	20.28661	20,100.090	20,100.090	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	67.20000	0.06720	65.94000	0.06594	67.200	67.200	15.16	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,490.56000	17.49056	17,676.29000	17.67629	17,490.560	17,490.560	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,313.86000	1.31386	1,281.58000	1.28158	1,313.860	1,313.860	15.24	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,524.24000	6.52424	6,678.95000	6.67895	6,524.240	6,524.240	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,614.67000	5.61467	5,761.12000	5.76112	5,614.670	5,614.670	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,673.22000	1.67322	1,632.68000	1.63268	1,673.220	1,673.220	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,701.26000	1.70126	1,660.09000	1.66009	1,701.260	1,701.260	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,552.79000	5.55279	5,698.61000	5.69861	5,552.790	5,552.790	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,729.62000	1.72962	1,687.82000	1.68782	1,729.620	1,729.620	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,491.33000	5.49133	5,636.52000	5.63652	5,491.330	5,491.330	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,956.38000	4.95638	5,095.65000	5.09565	4,956.380	4,956.380	15.31	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,998.81000	1.99881	1,951.09000	1.95109	1,998.810	1,998.810	15.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,886.53000	2.88653	2,820.66000	2.82066	2,886.530	2,886.530	15.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,650.18000	3.65018	3,771.30000	3.77130	3,650.180	3,650.180	15.39	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,972.39000	3.97239	3,886.83000	3.88683	3,972.390	3,972.390	15.46	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,599.24000	2.59924	2,700.67000	2.70067	2,599.240	2,599.240	15.46	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,252.22000	5.25222	5,146.95000	5.14695	5,252.220	5,252.220	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,797.70000	1.79770	1,879.42000	1.87942	1,797.700	1,797.700	15.58	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.69971	115.24732	8.72233	115.05796		0.00	15.68	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,786.94000	1.78694	1,749.52000	1.74952	1,786.940	1,786.940	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,246.39000	10.24639	10,398.33000	10.39833	10,246.390	10,246.390	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,808.31000	1.80831	1,770.49000	1.77049	1,808.310	1,808.310	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,175.16000	10.17516	10,326.70000	10.32670	10,175.160	10,175.160	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,830.61000	1.83061	1,792.40000	1.79240	1,830.610	1,830.610	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,104.95000	10.10495	10,256.10000	10.25610	10,104.950	10,104.950	15.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.81247	116.79896	8.83594	116.60710		0.00	15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,305.49000	1.30549	1,279.40000	1.27940	1,305.490	1,305.490	14.96	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 08/05/2014	Bond Future	7.09	Put	16,730.04000		16.73004		16,895.81000	16.89581	16,730.040	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,319.77000		1.31977		1,293.43000	1.29343	1,319.770	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,646.58000		16.64658		16,812.10000	16.81210	16,646.580	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,563.34000		16.56334		16,728.61000	16.72861	16,563.340	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,334.16000		1.33416		1,307.57000	1.30757	1,334.160	14.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8,92835		113.09025		8,95271	112.89583		15.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,430.26000		4.43026		4,361.06000	4.36106	4,430.260	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,698.94000		9.69894		9,824.16000	9.82416	9,698.940	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,461.45000		4.46145		4,391.89000	4.39189	4,461.450	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,644.95000		9.64495		9,769.81000	9.76981	9,644.950	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,492.77000		4.49277		4,422.85000	4.42285	4,492.770	15.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,591.17000		9.59117		9,715.67000	9.71567	9,591.170	15.04	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			274.21632		274.21632		274.26762	274.26762			0.00	0	2,100.00
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	5,773.68000		5.77368		5,722.38000	5.72238	5,773.680		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	5,783.68000		5.78368		5,732.38000	5.73238	5,783.680		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	5,793.68000		5.79368		5,742.38000	5.74238	5,793.680		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			5.50509		106.87045		5.47586	106.90226		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	72.31000		0.07231		79.29000	0.07929	72.310	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	854.64000		0.85464		829.81000	0.82981	854.640	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	74.28000		0.07428		81.40000	0.08140	74.280	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	845.61000		0.84561		820.92000	0.82092	845.610	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	76.30000		0.07630		83.55000	0.08355	76.300	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	836.63000		0.83663		812.07000	0.81207	836.630	1.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.56890		103.86483		5.53074	103.89709		1.46	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	278.01000		0.27801		292.08000	0.29208	278.010	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	556.62000		0.55662		538.43000	0.53843	556.620	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	281.32000		0.28132		295.50000	0.29550	281.320	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	551.44000		0.55144		533.36000	0.53336	551.440	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	284.67000		0.28467		298.96000	0.29896	284.670	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	546.30000		0.54630		528.33000	0.52833	546.300	1.45	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.63177		105.26316		5.57721	105.29593		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	79.84000		0.07984		87.40000	0.08740	79.840	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	617.87000		0.61787		592.66000	0.59266	617.870	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	613.09000		0.61309		587.97000	0.58797	613.090	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	81.12000		0.08112		88.77000	0.08877	81.120	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	82.41000		0.08241		90.16000	0.09016	82.410	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	608.32000		0.60832		583.30000	0.58330	608.320	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.70715		102.27998		5.61483	102.31320		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	236.40000		0.23640		251.20000	0.25120	236.400	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	386.68000		0.38668		368.26000	0.36826	386.680	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	237.93000		0.23793		252.78000	0.25278	237.930	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	384.60000		0.38460		366.23000	0.36623	384.600	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	239.45000		0.23945		254.37000	0.25437	239.450	0.77	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	5.31	Put	382.52000		0.38252		364.22000	0.36422	382.520	0.77	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			200.18077		200.18077		200.36440	200.36440			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	8,809.23000		8.80923		8,625.60000	8.62560	8,809.230		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	8,819.23000		8.81923		8,635.60000	8.63560	8,819.230		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	8,829.23000		8.82923		8,645.60000	8.64560	8,829.230		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			7.51580		103.71530		7.39000	104.13565		5.62	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	7.15000		0.00715		12.28000	0.01228	7.150	5.49	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,249.05000		6.24905		5,833.83000	5.83383	6,249.050	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	20.69000		0.02069		33.37000	0.03337	20.690	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,264.82000		5.26482		4,857.15000	4.85715	5,264.820	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	21.44000		0.02144		34.51000	0.03451	21.440	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,230.14000		5.23014		4,822.86000	4.82286	5,230.140	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	22.22000		0.02222		35.68000	0.03568	22.220	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,195.51000		5.19551		4,788.62000	4.78862	5,195.510	5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,485.78000		101.48578		101,906.13000	101.90613	101,485.780	5.80	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	5.80	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.70145		105.07607		7.56519	105.50195		5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	98.42000		0.09842		130.73000	0.13073	98.420	5.09	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,743.58000		5.74358		5,350.01000	5.35001	5,743.580	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	143.08000		0.14308		186.85000	0.18685	143.080	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,157.54000		5.15754		4,775.43000	4.77543	5,157.540	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	145.83000		0.14583		190.28000	0.19028	145.830	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,127.22000		5.12722		4,745.79000	4.74579	5,127.220	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	148.63000		0.14863		193.76000	0.19376	148.630	5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,096.96000		5.09696		4,716.21000	4.71621	5,096.960	5.09	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.89508		102.32970		7.74695	102.76139		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	106.50000		0.10650		137.26000	0.13726	106.500	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,617.31000		6.61731		6,216.38000	6.21638	6,617.310	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	108.31000		0.10831		139.50000	0.13950	108.310	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,587.74000		6.58774		6,187.24000	6.18724	6,587.740	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	110.14000		0.11014		141.76000	0.14176	110.140	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,558.19000		6.55819		6,158.12000	6.15812	6,558.190	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,026.89000		1.02689		1,198.65000	1.19865	1,026.890	4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,478.61000		2.47861		2,218.68000	2.21868	2,478.610	4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.11408		103.71562		7.95215	104.15318		4.86	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,030.78000		1.03078		1,185.63000	1.18563	1,030.780	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,282.38000		3.28238		2,999.67000	2.99967	3,282.380	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,039.88000		1.03988		1,195.66000	1.19566	1,039.880	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,263.78000		3.26378		2,982.00000	2.98200	3,263.780	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,049.04000		1.04904		1,205.74000	1.20574	1,049.040	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,245.26000		3.24526		2,964.40000	2.96440	3,245.260	4.81	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

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 07/11/2013	Bond Future			9.46618		93.36339		9.42000	9.42000			154,049,593.50	1,650	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	487.78000		0.48778	0.00000	0.00000	0.00000	487.780		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	400.64000		0.40064	0.00000	0.00000	0.00000	400.640		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	313.64000		0.31364	0.00000	0.00000	0.00000	313.640		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.71050		104.33801		7.56503	104.94955		7.58	15,129,011.45	145	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	58.18000		0.05818	92.22000	0.09222		58.180	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,228.14000		6.22814	5,650.64000	5.65064		6,228.140	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	59.97000		0.05997	94.86000	0.09486		59.970	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,184.91000		6.18491	5,608.26000	5.60826		6,184.910	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	61.81000		0.06181	97.57000	0.09757		61.810	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	6,141.75000		6.14175	5,565.97000	5.56597		6,141.750	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	381.15000		0.38115	526.74000	0.52674		381.150	7.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,411.38000		3.41138	2,945.43000	2.94543		3,411.380	7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.86164		101.67696	7.70689	102.29658			7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	277.77000		0.27777	362.58000	0.36258		277.770	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,363.79000		6.36379	5,828.98000	5.82898		6,363.790	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	282.47000		0.28247	368.40000	0.36840		282.470	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,325.64000		6.32564	5,791.95000	5.79195		6,325.640	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	287.24000		0.28724	374.30000	0.37430		287.240	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,287.58000		6.28758	5,755.02000	5.75502		6,287.580	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.02210		103.04583	7.85698	103.67386			7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	313.97000		0.31397	392.13000	0.39213		313.970	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,182.01000		8.18201	7,632.14000	7.63214		8,182.010	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	318.13000		0.31813	397.12000	0.39712		318.130	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,144.62000		8.14462	7,595.58000	7.59558		8,144.620	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	322.34000		0.32234	402.16000	0.40216		322.340	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,107.29000		8.10729	7,559.08000	7.55908		8,107.290	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.19698		100.41051	8.02035	101.04705			7.16	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,628.58000		1.62858	1,872.33000	1.87233		1,628.580	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,392.05000		4.39205	3,999.26000	3.99926		4,392.050	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,641.38000		1.64138	1,886.41000	1.88641		1,641.380	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,367.74000		4.36774	3,976.23000	3.97623		4,367.740	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,654.25000		1.65425	1,900.56000	1.90056		1,654.250	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,343.51000		4.34351	3,953.28000	3.95328		4,343.510	7.09	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 07/11/2013	Bond Future			5.92422		102.68336	5.80028	102.70545			0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.55000		0.00655	8.57000	0.00857		6.550	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	298.59000		0.29859	278.52000	0.27852		298.590	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.68000		0.00668	8.73000	0.00873		6.680	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	296.92000		0.29692	276.88000	0.27688		296.920	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.81000		0.00681	8.90000	0.00890		6.810	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	295.26000		0.29526	275.26000	0.27526		295.260	0.44	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			7.99783		98.75941		7.90026	99.21874		9.67	8,394,549.85	85	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	127.97000		0.12797	168.69000	0.16869		127.970	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,513.90000		6.51390	6,095.29000	6.09529		6,513.900	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	131.32000		0.13132	172.89000	0.17289		131.320	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,466.49000		6.46649	6,048.73000	6.04873		6,466.490	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	134.74000		0.13474	177.18000	0.17718		134.740	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,419.19000		6.41919	6,002.30000	6.00230		6,419.190	9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.13924		96.41603		8.03639	96.88140		9.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	386.51000		0.38651	456.48000	0.45648		386.510	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,452.21000		7.45221	7,056.81000	7.05681		7,452.210	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	392.44000		0.39244	463.25000	0.46325		392.440	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,408.94000		7.40894	7,014.38000	7.01438		7,408.940	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	398.44000		0.39844	470.09000	0.47009		398.440	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,365.78000		7.36578	6,972.06000	6.97206		7,365.780	9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.28994		97.71411		8.18129	98.18585		9.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	419.01000		0.41901	480.67000	0.48067		419.010	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,063.03000		10.06303	9,652.95000	9.65295		10,063.030	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	424.06000		0.42406	486.31000	0.48631		424.060	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,019.42000		10.01942	9,609.93000	9.60993		10,019.420	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	429.16000		0.42916	492.00000	0.49200		429.160	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,975.88000		9.97588	9,566.98000	9.56698		9,975.880	9.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.45203		95.39741		8.33703	95.87552		9.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,112.64000		2.11264	2,300.96000	2.30096		2,112.640	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,336.31000		5.33631	5,046.52000	5.04652		5,336.310	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,128.04000		2.12804	2,317.27000	2.31727		2,128.040	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,308.55000		5.30855	5,019.67000	5.01967		5,308.550	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,143.51000		2.14351	2,333.65000	2.33365		2,143.510	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,280.88000		5.28088	4,992.91000	4.99291		5,280.880	9.28	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			8.13567		93.20714		8.03851	93.71502		11.05	5,685,635.54	61	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	113.41000		0.11341	151.88000	0.15188		113.410	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,464.28000		7.46428	6,994.87000	6.99487		7,464.280	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	116.56000		0.11656	155.90000	0.15590		116.560	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,410.20000		7.41020	6,941.66000	6.94166		7,410.200	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	119.79000		0.11979	160.00000	0.16000		119.790	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	7,356.25000		7.35625	6,888.58000	6.88858		7,356.250	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	621.07000		0.62107	761.92000	0.76192		621.070	10.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	4,007.20000		4.00720	3,640.17000	3.64017		4,007.200	10.94	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.26482		94.43000		8.16311	94.94456		10.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	381.96000		0.38196	453.72000	0.45372		381.960	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,481.85000		8.48185	8,039.05000	8.03905		8,481.850	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	388.10000		0.38810	460.77000	0.46077		388.100	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,432.08000		8.43208	7,990.19000	7.99019		8,432.080	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	394.33000		0.39433	467.91000	0.46791		394.330	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,382.44000		8.38244	7,941.46000	7.94146		8,382.440	10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.39639		92.30483		8.28979	92.82638		9.98	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	305.00000		0.30500	357.70000	0.35770		305.000	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,321.82000		11.32182	10,852.97000	10.85297		11,321.820	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	309.37000		0.30937	362.69000	0.36269		309.370	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,270.18000		11.27018	10,801.95000	10.80195		11,270.180	9.79	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 08/05/2014	Bond Future	6.31	Put	11,218.62000		11.21862	10,751.00000	10.75100		11,218.620	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	313.80000		0.31380	367.73000	0.36773		313.800	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.53526		93.55498	8.42342	94.08357			9.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,138.32000		2.13832	2,342.41000	2.34241		2,138.320	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,732.74000		5.73274	5,408.24000	5.40824		5,732.740	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,155.34000		2.15534	2,360.52000	2.36052		2,155.340	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,700.39000		5.70039	5,376.98000	5.37698		5,700.390	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,172.45000		2.17245	2,378.71000	2.37871		2,172.450	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,668.17000		5.66817	5,345.84000	5.34584		5,668.170	9.90	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			9.33585		71.96009	9.36260	71.76900			23.05	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,090.51000		1.09051	1,057.46000	1.05746		1,090.510	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,280.47000		6.28047	6,438.51000	6.43851		6,280.470	22.71	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,375.43000		1.37543	1,334.55000	1.33455		1,375.430	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,458.89000		5.45889	5,609.10000	5.60910		5,458.890	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,397.52000		1.39752	1,356.04000	1.35604		1,397.520	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,402.90000		5.40290	5,552.51000	5.55251		5,402.900	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,419.85000		1.41985	1,377.78000	1.37778		1,419.850	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,347.27000		5.34727	5,496.29000	5.49629		5,347.270	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,638.45000		2.63845	2,566.58000	2.56658		2,638.450	22.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,257.26000		3.25726	3,376.48000	3.37648		3,257.260	22.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,157.39000		3.15739	3,074.38000	3.07438		3,157.390	23.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,700.48000		2.70048	2,808.56000	2.80856		2,700.480	23.01	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	2,370.62000		2.37062	2,471.19000	2.47119		2,370.620	23.05	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,530.56000		3.53056	3,440.04000	3.44004		3,530.560	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,341.47000		4.34147	4,236.18000	4.23618		4,341.470	23.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,808.41000		1.80841	1,894.21000	1.89421		1,808.410	23.17	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.43685		72.90422	9.46443	72.71061			22.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,825.88000		1.82588	1,780.50000	1.78050		1,825.880	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,607.62000		8.60762	8,755.85000	8.75585		8,607.620	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,846.65000		1.84665	1,800.84000	1.80084		1,846.650	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,547.26000		8.54726	8,695.06000	8.69506		8,547.260	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,867.58000		1.86758	1,821.33000	1.82133		1,867.580	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,487.20000		8.48720	8,634.56000	8.63456		8,487.200	21.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.53729		70.74084	9.56571	70.54474			22.05	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,718.16000		14.71816	14,883.86000	14.88386		14,718.160	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,246.94000		1.24694	1,216.54000	1.21654		1,246.940	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,260.25000		1.26025	1,229.57000	1.22957		1,260.250	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,640.81000		14.64081	14,806.23000	14.80623		14,640.810	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,273.67000		1.27367	1,242.71000	1.24271		1,273.670	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,563.71000		14.56371	14,728.85000	14.72885		14,563.710	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.63942		71.69897	9.66873	71.50020			22.05	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,326.95000		4.32695	4,249.87000	4.24987		4,326.950	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,597.25000		8.59725	8,718.94000	8.71894		8,597.250	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,354.39000		4.35439	4,276.95000	4.27695		4,354.390	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,550.11000		8.55011	8,671.44000	8.67144		8,550.110	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,381.92000		4.38192	4,304.12000	4.30412		4,381.920	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,503.18000		8.50318	8,624.15000	8.62415		8,503.180	21.81	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

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/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		151.74806	151.74806		152.32958	152.32958			0.00	0	1,237.00
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	8,241.94000	8.24194	7,660.42000	7.66042	8,241.940		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	8,251.94000	8.25194	7,670.42000	7.67042	8,251.940		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	8,261.94000	8.26194	7,680.42000	7.68042	8,261.940		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		128.45003	128.45003		128.56426	128.56426			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	1,539.97000	1.53997	1,425.74000	1.42574	1,539.970		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	1,549.97000	1.54997	1,435.74000	1.43574	1,549.970		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	1,559.97000	1.55997	1,445.74000	1.44574	1,559.970		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		128.14039	128.14039		128.21281	128.21281			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	4,849.61000	4.84961	4,777.19000	4.77719	4,849.610		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	4,859.61000	4.85961	4,787.19000	4.78719	4,859.610		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	4,869.61000	4.86961	4,797.19000	4.79719	4,869.610		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		9.14569	82.92641		9.18272	82.65249		19.89	508,338,893.30	6,130	18,266.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,297.61000	1.29761	1,234.99000	1.23499	1,297.610	19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,575.86000	5.57586	5,787.16000	5.78716	5,575.860	19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,319.62000	1.31962	1,256.10000	1.25610	1,319.620	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,518.01000	5.51801	5,728.41000	5.72841	5,518.010	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,341.88000	1.34188	1,277.46000	1.27746	1,341.880	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,460.53000	5.46053	5,670.03000	5.67003	5,460.530	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future		9.25451	84.01439		9.29276	83.73684		20.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,805.51000	1.80551	1,740.01000	1.74001	1,805.510	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,291.87000	9.29187	9,503.92000	9.50392	9,291.870	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,825.27000	1.82527	1,759.19000	1.75919	1,825.270	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,228.95000	9.22895	9,440.42000	9.44042	9,228.950	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,845.19000	1.84519	1,778.51000	1.77851	1,845.190	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,166.30000	9.16630	9,377.17000	9.37717	9,166.300	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.35870	81.60724		9.39816	81.32603		19.78	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,282.71000	1.28271	1,237.14000	1.23714	1,282.710	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,067.64000	15.06764	15,303.28000	15.30328	15,067.640	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,296.11000	1.29611	1,250.13000	1.25013	1,296.110	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,991.34000	14.99134	15,226.57000	15.22657	14,991.340	19.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	1,309.61000	1.30961	1,263.23000	1.26323	1,309.610	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,915.26000	14.91526	15,150.09000	15.15009	14,915.260	19.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.46654	82.71245	9.50728	82.42749		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,412.08000	4.41208	4,300.71000	4.30071	4,412.080	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,989.06000	8.98906	9,162.65000	9.16265	8,989.060	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,439.90000	4.43990	4,328.02000	4.32802	4,439.900	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,940.87000	8.94087	9,113.95000	9.11395	8,940.870	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,467.82000	4.46782	4,355.43000	4.35543	4,467.820	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,892.87000	8.89287	9,065.44000	9.06544	8,892.870	19.59	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			9.46182	72.49922	9.50392	72.19158		23.31	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	123.41000	0.12341	115.19000	0.11519	123.410	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,416.43000	14.41643	14,715.85000	14.71585	14,416.430	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	126.85000	0.12685	118.41000	0.11841	126.850	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,320.72000	14.32072	14,619.92000	14.61992	14,320.720	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	130.36000	0.13036	121.70000	0.12170	130.360	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,225.28000	14.22528	14,524.26000	14.52426	14,225.280	22.87	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.56555	73.45043	9.60902	73.13871		23.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,824.93000	2.82493	2,719.82000	2.71982	2,824.930	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,183.07000	7.18307	7,389.68000	7.38968	7,183.070	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,851.78000	2.85178	2,745.91000	2.74591	2,851.780	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,130.36000	7.13036	7,336.21000	7.33621	7,130.360	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,878.78000	2.87878	2,772.15000	2.77215	2,878.780	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,077.95000	7.07795	7,283.04000	7.28304	7,077.950	23.27	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			9.52419	93.94564	9.57152	93.50448			723,381,428.00	7,700	8,480.00
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	18,575.52000	18.57552	19,016.68000	19.01668	18,575.520		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	18,446.19000	18.44619	18,887.35000	18.88735	18,446.190		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	18,317.12000	18.31712	18,758.28000	18.75828	18,317.120		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.63116	95.17819	9.68011	94.73125			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	5,218.54000	5.21854	5,665.48000	5.66548	5,218.540		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	5,117.27000	5.11727	5,564.21000	5.56421	5,117.270		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	5,016.19000	5.01619	5,463.13000	5.46313	5,016.190		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			20,414.37000	20,414.37000	20,058.51000	20,058.51000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	229.80860	0.02298	234.39530	0.02344	229.809	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	151.80860	0.01518	156.39530	0.01564	151.809	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	179.36510	0.01794	184.05590	0.01841	179.365	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	201.36510	0.02014	206.05590	0.02061	201.365	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	137.99460	0.01380	142.61180	0.01426	137.995	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	259.99460	0.02600	264.61180	0.02646	259.995	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Total for Derivatives :										5,664,995,789.34	385,439	2 456 054.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.96418				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000	107.17728	7.07000	107.15704				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18589				0.00	0	11,325,000.00
AA05	On 22/03/2019	Spot Bond	8.64500	106.75943	8.64500	106.73488				0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.04977				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.15721				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	48.49717	8.00000	48.48683				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.51000	97.33899	9.51000	97.31441				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.42000	104.41831	7.42000	104.39764				0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond	6.58500	105.32375	6.58500	100.91217				0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.47702				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.96000	107.35701	8.96000	107.33145				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.14439				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.80000	136.95052	0.80000	136.96045				0.00	0	100,000.00
ABCP13	On 07/12/2023	Spot Bond	2.45500	128.75252	2.45500	257.34967				0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01430				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.61559				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.85715				0.00	0	200,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.30639				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.36542				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.40463				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.68000	110.70323	7.68000	110.68056				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.57989				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
ABL11A		On 29/09/2014	Spot Bond	7.18500	106.33231		7.18500	106.31191			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.14607			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35309			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.03004			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.00272			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.09126			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27458			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49510			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.28500	106.13449		6.28500	106.11628			0.00	0	800,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.71125			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.15775			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16074			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.25000	131.19546		5.25000	131.18935			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.12500	125.54082		3.12500	125.54207			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.75000	116.53546		2.75000	116.53776			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.40000	98.10359		4.40000	98.10123			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	6.10500	102.00568		6.10500	98.56179			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.26000	112.13791		11.26000	112.10453			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40988			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.47937			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.56051			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.72178			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.05000	109.38798		4.05000	109.38631			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	31.35926		100.00000	31.28328			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.19500	160.92657		2.19500	160.93213			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
ABN07	On 13/06/2015	Spot Bond		2.76000	152.56428		2.76000	152.56724			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.22500	162.45965		2.22500	162.46514			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.42500	158.78624		2.42500	158.79076			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.25625	70.44344		8.25625	70.41926			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.25625	70.44344		8.25625	70.41926			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.40306		84.61000	17.37385			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.79000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.31629			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.94000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	47.05203		100.00000	46.96276			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.67000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.19000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.91000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.65000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.95005			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79391			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.99000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.72500	104.15342		6.72500	104.13460			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	111.24000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.05000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.66000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.66000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09186			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.21000	117.90943		7.21000	117.88673			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84307			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	83.54000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.61000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.91793		2.96000	96.38287			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.04000	95.92593		3.04000	139.70670			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.02500	107.19356		3.02500	181.42245			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	82.77000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.85000	85.89468		9.85000	87.18692			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	102.64000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.70000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.52922			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.54000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.98000	105.11072		9.98000	105.73484			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.92500	105.95297		9.92500	106.14748			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.11500	89.31230		9.11500	90.02126			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.34000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		100.00000	10.53900		100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.56000	109.33612		8.56000	109.31122			0.00	0	100,000.00
ABS5	On 01/05/2015	Spot Bond		7.02000	104.69869		7.02000	104.67906			0.00	0	5,800,000.00
ABS6	On 01/06/2020	Spot Bond		9.13000	97.38095		9.13000	97.35720			0.00	0	100,000.00
ABS7	On 11/09/2026	Spot Bond		10.18000	94.26680		10.18000	94.24137			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.67000	108.08799		7.67000	108.06589			13,698,620,000.00	1,786,000	1,639,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.18214		4.00000	125.18041			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.50000	127.58724		1.50000	127.59406			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.26500	130.75392		2.26500	261.35140			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond		0.74000	122.22300		0.74000	124.95830			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.25500	119.76505		2.25500	122.17484			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.02844		100.00000	33.94601			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91445			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91445			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.37000	109.93726		11.37000	109.90422			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22434			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.71198		100.00000	1.70783			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.23038			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.31571			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.27159			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.20420		100.00000	10.17948			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.26012			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21830			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.45262		11.00000	58.43591			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.20420		100.00000	10.17948			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
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13544			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15899			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.41290			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48338			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.64172			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41277			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46048			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48147			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62753			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62753			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63138			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37462			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63138			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62367			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.26996			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.34782			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.32699			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23896			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.32699			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.43191			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.47940			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.49847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.46032			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.23148			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37464			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.58500	103.81436		9.58500	103.84471			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26021			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.45500	101.33268		7.45500	101.31263			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.54276			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.69089			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.43027			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	100.59069			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.08468		100.00000	5.07342			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.86395		100.00000	6.84884			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.57397			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.28379			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.35878			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.41273			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18108			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18108			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.59069			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01296			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.36497			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.35352			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.50957			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.92591			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
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.50805			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20481			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37945			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46439			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90640			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24085			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.41847			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18759			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16656			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38811			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35439			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23537			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20288			0.00	0	5,000,000.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26594			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38429			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31745			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24110			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26212			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.51825		10.23000	104.48991			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28296			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25066			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.75652			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.72378			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18734			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
ACL167		On 20/06/2019	Spot Bond	9.58500	102.81451		9.58500	102.78822			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37850			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.03331		1.75000	108.15969			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26021			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26384			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35477			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40229			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.30722			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.28249			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.39279			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.34526			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44982			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35477			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.41180			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.91911			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.39279			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34501			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.42601			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.45081			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.14931			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.16078			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25049			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27916			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.45663			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.44601			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
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55430			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36428			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53910			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54481			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55430			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.00169			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.47831			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.47831			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.12689			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	114.93778			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26917			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.25585			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.59096			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.15158			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94312			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51825			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.56156			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18128			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.37240			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59170			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.18466			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.65992		100.00000	5.64621			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14001			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.15594			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.16654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.76970			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85511			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.96886			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.74249			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.19500	98.56956		8.19500	98.54707			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.98035			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.15421			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.55500	104.01834		8.55500	103.99466			0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond		9.62000	116.64195		9.62000	116.61201			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	44.87069		100.00000	44.76199			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.32000	113.16427		7.32000	113.14216			0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	42.82833		100.00000	42.72458			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.32257		100.00000	15.28866			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.29000	145.06421		3.29000	145.06494			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.75000	100.50044		4.75000	126.42914			0.00	0	200,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77976			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33334			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.34671			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15463			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.05500	107.01171		9.05500	106.98582			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76112			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65734			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	93.49615		100.00000	93.26299			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.49156			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
BAW2	On 02/10/2015	Spot Bond		7.39500	112.90787		7.39500	112.88547			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23202			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.35585			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.69000	103.85045		6.69000	103.83147			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11378			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.16500	105.18002		7.16500	105.15979			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.01000	107.18139		9.01000	107.15559			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.44117			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.19757	105.06935		11.19757	103.72641			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.13322	102.53132		11.13322	102.20313			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.17337	102.39721		11.17337	102.12729			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60007			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.21352	102.14317		11.21352	101.99372			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.19579	100.62071		12.19579	100.50568			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.64016			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.64016			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.64023			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.44757	100.83743		11.44757	101.21614			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.35570	103.57180		11.35570	102.03008			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.13322	102.53132		11.13322	102.20313			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.34102	102.32044		11.34102	102.11283			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.54402	94.69556		10.54402	101.42720			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55200			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54030			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54030			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
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.45283				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00407				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.71226	101.13890	10.71226	101.32556				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.78500	99.82114	11.78500	99.67836				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	94.85636				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.20825	10.22500	96.88967				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	83.01384				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10282				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39973				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	77.80363	12.22500	101.50700				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51645				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45500	62.20603	11.45500	97.11025				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.46874				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.50850				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.50850				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	101.44965				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.09413				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.19757	105.44585	14.19757	104.17652				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.50241	102.18577	15.50241	102.09710				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.40623	101.85798	14.40623	101.99475				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.02384				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.02384				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.02384				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.10287				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
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.89617	100.00000	9.87739				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.67029	100.00000	21.61780				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.72241	100.00000	19.67462				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.17432	100.00000	12.14483				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.17432	100.00000	12.14483				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.71934	100.00000	14.68368				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.75406	100.00000	12.72316				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		68.61910	100.00000	68.48892				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.67348				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.64035				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.68041				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.16500		104.26649	2.16500	167.47752				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.54000		92.17536	8.54000	131.78453				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.54000		93.49197	8.54000	132.14142				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.92500		96.44924	8.92500	96.42623				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.47206				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.19339				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	100.49411				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.62513				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.29722				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		54.00626	100.00000	53.87543				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
BEER02	On 28/03/2018	Spot Bond	8.20500	98.93717		8.20500	98.91555			49,230,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72286			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69196			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70742			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75895			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81044			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95422			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52270			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55111			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56328			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56733			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.61597			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68075			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.92685		100.00000	5.91250			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.92685		100.00000	5.91250			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24778			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35597			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38547			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.61000	104.57982		8.61000	104.55587			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47396			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63113			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.23064		100.00000	4.22039			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.23064		100.00000	4.22039			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.41000	104.03294		6.41000	104.01511			17,563,400,000.00	2,740,000	3,241,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.62308			0.00	0	200,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.23176			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.63184			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12491			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.46459		100.00000	6.44893			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.14740			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12338			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13043			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14320			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19606			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.28337			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.37474			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.57886		100.00000	11.55080			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.98500	110.88202		6.98500	110.86134			0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond		9.66000	116.45317		9.66000	116.42332			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.87015			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.32895			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.36000	105.98673		9.36000	105.96039			0.00	0	7,100,000.00
CBL12	On 06/09/2018	Spot Bond		11.36500	99.62219		11.36500	99.59227			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.73702			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.61500	100.63251		11.61500	100.60164			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.46378			0.00	8,000,000	2,000,000.00
CBL16	On 18/05/2017	Spot Bond		9.55000	102.30320		9.55000	102.27727			0.00	0	100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.15624			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
CBL18	On 23/08/2019	Spot Bond	12.05500	96.04895	12.05500	96.01840					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51308					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.00886					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.41940					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.44000	93.48318	10.44000	93.45733					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.37000	115.64796	10.37000	115.61602					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.22000	111.46225	10.22000	111.43190					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.62000	115.68124	9.62000	115.65170					0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.69691					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.91000	105.35533	11.91000	105.32222					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.33655					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.66558					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.36405					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.56804					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.93085					0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.91499					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.30709					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.30374					0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.27923					0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.21237					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.32146					0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.34607					0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.93000	106.41580	10.93000	106.38415					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
CLN149		On 20/09/2013	Spot Bond	8.51000	104.55806		8.51000	104.53381			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.75667			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.88860			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.88860			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.31668			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	24.07424		100.00000	24.01592			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	23.87883		100.00000	23.82098			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.41280			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	61.53298		100.00000	61.38392			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	61.97643		100.00000	61.82628			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.81870			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.80796			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.62106		10.11000	101.59383			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.80796			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96387			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	107.86038			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.05215		2.76000	111.73563			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN193		On 29/08/2021	Spot Bond	3.14000	108.64869	3.14000	111.57442			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	99.97804	8.25000	99.95607			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	101.80796			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.80796			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.27766	3.10000	112.91180			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.90097	2.40000	112.55432			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.04967			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.92996			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83960			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.85133			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.27000	103.80332	8.27000	103.78035			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.89025			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.87694			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.72385			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73321			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.32000	103.98208	8.32000	103.95893			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.32000	103.98208	8.32000	103.95893			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.37000	102.79517	8.37000	102.77214			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.45098			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61507			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.76152			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.76152			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
CLN232	On 20/06/2014	Spot Bond	100.17539		70.37929		100.17539	70.20853			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.95527			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.27322			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.47308			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.01217			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.01595			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.14910		9.35000	100.12423			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.14910		9.35000	100.12423			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.01210			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.01227			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	93.05587			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.05011			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.33934			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.04824			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13807			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13807			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13807			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13807			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13807			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.16948			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22165			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22165			0.00	1,000,000	1,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22165			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22165			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22165			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23036			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.38500	105.23308	9.38500	105.20686			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.71074			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17245			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20827			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20827			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.55419			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67047			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.08444			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95645			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33575			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32624			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34604			0.00	0	5,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.12814			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02467			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02449			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34222			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.12646			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.79850			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24106			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11682			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28819			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50681			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50681			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50681			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
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50681			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.32636			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.98170			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42210			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42210			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40468			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29549			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40468			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12852			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.55976			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29552			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29552			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29358			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.27264		100.00000	7.25503			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.58842			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.91979			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.16337			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.03619			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.75660			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.05753			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.31748			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.13000	92.82947		11.13000	93.72533			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.65000	92.24791		11.65000	95.41932			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
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22981			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.57709			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.30952			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70011			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.62388			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.45047		8.80500	102.87372			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.36428			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70782			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	112.37871			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.43460			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.46311			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.57329			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.06399			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.93630			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.93630			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.93630			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.61930			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16570			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.67342			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73014			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		100.00000	44.75356		100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000.00
CLN39	On 07/02/2016	Spot Bond		100.00000	24.52188		100.00000	24.46790			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	24.52188		100.00000	24.46790			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
CLN42	On 18/04/2028	Spot Bond		7.01000	36.48509		7.01000	37.09850			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	137.28783			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00078		100.00000	0.00078			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00078		100.00000	0.00078			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.92500	96.44924		8.92500	124.46709			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.54000	30.07762		8.54000	131.78453			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.54000	30.46501		8.54000	132.14142			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.02811			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.90010			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02379			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02379			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47003			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.36317			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38422			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39279			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70011			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25204			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.82000	113.48956		8.82000	110.33215			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.01000	102.05201		9.01000	102.02744			124,338,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		10.35000	114.06184		10.35000	114.03039			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.27000	107.57906		8.27000	107.55524			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.94000	109.06610		9.94000	109.03736			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.44000	95.75093		10.44000	95.72431			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.27000	96.55391		11.27000	96.52498			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
COT03	On 05/06/2028	Spot Bond		11.27000	89.31228		11.27000	89.28553			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	3,400,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01757			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93016			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50289			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13749			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.54436			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.80000	90.93524		12.80000	89.66476			5,120,000,000.00	400,000	4,200,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.67192		100.00000	10.63861			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.51081			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.28500	97.05848		8.28500	98.15354			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.45014			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57654			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.38729			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.50536			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58269			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.42782			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.07000	122.86331		7.07000	122.83999			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.54500	104.99069		8.54500	104.96682			0.00	0	36,000,000.00
DV23	On 27/02/2023	Spot Bond		9.09000	105.78519		9.09000	105.75963			0.00	0	85,300,000.00
E170	On 01/08/2020	Spot Bond		8.21500	128.52884		8.21500	128.50073			0.00	0	18,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.83135			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.90707			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89934			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.89381			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
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.47191			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81068		0.10000	130.28182			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.50000	109.34267		2.47000	109.74312			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.52000	96.73583		2.52000	96.73837			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.61000	97.03790		2.61000	95.75844			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.84000	104.47789		9.84000	104.45062			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.69000	110.42073		9.69000	110.39234			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.32000	101.47040		10.32000	101.44266			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.89500	89.99027		10.89500	94.65065			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17937			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.35351			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10247			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11175			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	62.16408		100.00000	62.01349			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	81.59645		100.00000	81.41593			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	99.20420		100.00000	98.94245			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	85.02721		100.00000	84.83484			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.03755		3.00000	128.03927			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.23000	104.80449		11.23000	104.77338			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.72631			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75603			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.07471			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.97500	83.91198		9.97500	98.55318			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19192			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.18574			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21353			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.20565			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17702			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18251			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.17112			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.17910			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.16951			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.17617			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.71000	101.91659		6.71000	101.89822			0.00	0	2,400,000.00
ES18	On 20/04/2018	Spot Bond		7.76500	109.01206		7.76500	108.98936			781,446,305,000.00	100,637,000	151,137,000.00
ES23	On 25/01/2023	Spot Bond		8.73500	108.96133		8.73500	108.93601			300,484,000,000.00	34,400,000	315,000,000.00
ES26	On 02/04/2026	Spot Bond		9.14500	93.63698		9.14500	93.61410			278,008,000,000.00	30,400,000	282,200,000.00
ES33	On 15/09/2033	Spot Bond		9.87000	82.88628		9.89500	82.68370			5,552,862,000,000.00	562,600,000	904,036,954.00
ES42	On 25/04/2042	Spot Bond		10.13000	86.12890		10.13000	87.76078			0.00	0	201,155,803.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01369			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78783			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18471			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.88233			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15932			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		100.00000	44.83793		100.00000	44.64075			25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.95950		100.00000	10.93295			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.66523		100.00000	10.63939			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.25360			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
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.26503			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.28788			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.31071			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.32000	105.76098		7.32000	105.74031			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.45500	97.68718		9.45500	97.66252			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.28243			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28235			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.68960			0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.96797			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.25500	105.17432		11.25500	105.14285			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.92431			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	87.29011		100.00000	87.10617			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.35500	120.45140		2.35500	121.26316			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.29500	130.43542		2.29500	260.71458			0.00	0	400,000.00
FRBI28	On 31/03/2028	Spot Bond		3.02000	96.15335		3.02000	140.03797			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.91500	108.93384		2.91500	184.36838			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.48000	117.36793		7.48000	117.34451			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	36.04296		100.00000	35.96362			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	36.04296		100.00000	35.96362			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08900	56.88722		8.08900	56.19467			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.31396		9.50000	35.42533			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.08745		9.73000	34.17270			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	93.43470		100.00000	93.19935			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.29229			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.04662			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
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.35721			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.46079			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04403			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04403			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.87176			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04249			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66093			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.89242			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41286			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56936			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.81996			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.20039		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.20039		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.86296			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55430			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91472			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.07570			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47262			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.10787			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.30079			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52581			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.16101		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81237			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17410			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63404			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
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.74789			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06245			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90904			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.15518			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29134			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05677			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99050			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77634			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.74220			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20436			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17599			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.09842			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20815			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86166			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.62863		100.09221	12.59801			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36807			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.31592			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.65301			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.87049			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.03672			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78091			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53110			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	101.55022			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39945			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
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.44031			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.94315			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.92626			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.29905			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.92626			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28705			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41180			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.89970		13.22500	51.88135			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32054			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.89424			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.89424			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32243			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.02333			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39089			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.70279		3.91500	87.63118			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45932			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45932			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.16442			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22981			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.62497			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.26646			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85923			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55052			0.00	0	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.48873			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
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.20372			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.14815			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.81548			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.53676			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.52730			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.76082			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.76334			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.28882			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62843			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.59500	116.91101		3.59500	110.57818			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55780			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57497			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.57500	107.03766		3.57500	110.74177			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.08000	98.87041		1.08000	118.41449			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.59500	104.11789		3.59500	110.57818			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.06000	104.37441		2.06000	119.67288			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.13000	106.65251		2.13000	123.04733			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71394			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	24.02939		100.00000	23.97118			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.40866			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.09271			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.71524		4.73000	111.71150			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.13197			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.33642			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54639			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
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.07035			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.82864			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75619			0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46283			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.93563			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46095			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.11518			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.97530			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04727			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.31856		100.00000	9.29599			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.20000	139.49054		4.20000	139.48794			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.94733			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.33525			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.79615			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.34073			0.00	0	100,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.26992			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.13028			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.11146			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.80500	125.16203		2.80500	250.17067			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.30500	130.32946		2.30500	260.50272			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	3.02500	122.96733		3.02500	245.78250			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.72500	100.40986		2.72500	117.95656			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.58641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		2.25500	118.43519		2.25500	118.43914			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81590			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99202			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.45719			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22541			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.09000	86.84827		3.09000	86.84922			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.79795		100.00000	0.79602			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.88872		104.97509	12.85611			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.30893			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.87582		101.07593	19.82721			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.09042		100.44759	11.06345			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23394			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.11105		100.76967	18.06687			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	100.51398			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.74500	95.36409		2.74500	95.36599			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.19573			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.16548			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83020			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.63000	93.98294		2.63000	99.63300			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.66000	93.69955		2.66000	99.33249			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.01992			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.16541			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
FRS90	On 07/12/2023	Spot Bond		2.50500	128.20776		2.50500	324.74344			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.08475			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96915			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41386			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.38852			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36856			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		100.00000	1.75723		100.00000	100.00000			34,417,000,000,000.00	344,170,000	180,000,000.00
FRX14	On 01/09/2014	Spot Bond		5.98000	106.62717		5.98000	102.36214			2,990,000,000.00	500,000	1,450,000.00
FRX15	On 14/03/2015	Spot Bond		6.49000	107.27669		6.49000	107.25808			0.00	0	1,100,000.00
FRX16	On 15/09/2016	Spot Bond		7.54000	104.87674		7.54000	104.85564			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.12000	105.16150		8.12000	105.13876			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.28500	112.30487		8.28500	112.27997			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.87500	103.18007		8.87500	103.15572			0.00	0	100,000.00
FRX23	On 28/02/2023	Spot Bond		9.81000	87.42322		9.81000	87.40967			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.91000	107.97608		9.91000	107.94754			0.00	0	13,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.68500	90.93487		10.68500	90.90915			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.84500	77.69329		10.84500	77.67087			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.39768			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94924			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.36000	104.01081		9.36000	103.98481			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	100.44055			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.73875			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.73902			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
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.87294			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.12610			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.37343			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.30058			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.08201			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.99771			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.81318			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.05765			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.59612			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.61022			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.63747			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.44655		100.00000	3.43892			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.67126			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.71812			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	99.80703			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.18773			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.81822			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.53513			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23025			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.43933			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.00639			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29729			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.75144			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.40739			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
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.48828			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.52767			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.39575			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.71565			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.71565			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.15065			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76807			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.85291	102.34168		7.85291	99.26137			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.98695			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.80700			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.20583	102.37242		8.20583	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.33767			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85702			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.65633	102.41696		8.65633	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.57857			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.91810			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.22553			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	109.97313			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82516			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93432			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.97082			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.35500	108.00044		8.35500	107.97643			0.00	0	29,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond		2.07500	132.79307		2.07500	265.42863			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05500	135.76001		2.05500	265.86228			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.85500	95.42060		9.85500	95.39566			0.00	0	13,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.85000	95.38798		9.85000	95.36306			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.02000	105.96620		2.02000	105.97040			295,572,460,000.00	146,323,000	855,807,000.00
I2038	On 31/01/2038	Spot Bond		2.53000	100.82032		2.49000	101.57150			806,690,500,000.00	318,850,000	619,815,000.00
I2046	On 31/03/2046	Spot Bond		2.43000	102.21801		2.43000	102.52249			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond		2.59000	104.07663		2.59000	104.07916			200,380,530,000.00	77,367,000	439,492,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.10000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.37000	109.05555		7.37000	109.03411			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.77542			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.64337			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.35901			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.68015			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.98000	104.91672		6.98000	104.89716			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.87000	108.04894		7.87000	108.02627			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.71000	109.27176		8.71000	109.24645			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.91000	103.97077		6.91000	103.95147			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65584			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.17161			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.05000	109.41640		4.05000	109.41480			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.69000	101.77805		7.69000	101.75718			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.40545			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.43141			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.90000	105.57781		0.90000	124.30325			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
IBL36	On 31/01/2022	Spot Bond		2.32500	103.45560		2.32500	121.53585			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00327			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.93120			0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond		8.38000	105.02126		8.38000	104.99771			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.42509			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.13447			0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.23990			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.88500	97.82747		8.88500	97.80423			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.44500	90.55477		9.44500	90.53206			0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44508			0.00	404,000	101,000.00
IBL49	On 02/04/2018	Spot Bond		8.46000	84.95456		8.46000	98.76545			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.49500	103.84568		9.49500	98.68244			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48775			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.50351			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.63000	103.66366		7.63000	99.58388			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.66500	103.00729		8.66500	98.44188			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00226		100.00000	0.00226			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.81080		5.00000	101.79706			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.81080		5.00000	101.79706			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.40341		5.00000	100.38994			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.81080		5.00000	101.79706			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.83546		4.00000	101.82451			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.32082			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.23124			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.40508			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
IFM01	On 31/03/2016	Spot Bond		9.20000	112.61212		9.20000	112.58444			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.19130			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.19130			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20956			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.79057		100.00000	8.76928			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.61605			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.37442			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26017			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.37000	103.39377		9.37000	103.36804			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		100.00000	48.42521		100.00000	48.20993		6,100,000,000,000.00	61,000,000	61,000,000.00	
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.22879			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.81759			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.59668			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.82135		100.00000	3.80942			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.62035		5.35000	99.56220			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.21484		5.45000	99.15609			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548		35,000,000,000,000.00	350,000,000	350,000,000.00	
IND335	On 27/08/2013	Spot Bond		100.00000	50.00004		100.00000	50.00002			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
IND336		On 03/09/2013	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.44266			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.30915			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35962			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.19757	103.92585		11.19757	103.04100			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.19757	101.38871		11.19757	101.52865			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.40514			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.11324			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37493			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.63828		6.50000	102.62035			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
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50681			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08240			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	32.92734		100.00000	32.84757			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	21.07350		100.00000	21.02245			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.15110			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.15110			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25714			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36340			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.18913			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01424			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.23816			0.00	10,000,000	5,000,000.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24723			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34779			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.05109			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.03636			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74562			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80141			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.01455			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17418			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.03156			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.89642			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.70356			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.32622			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
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.49466			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.49466			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.83601			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	68.16347	100.00000	67.99834			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.45284			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			15,000,000,000,000.00	150,000,000	150,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.88028			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.81231			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.83060			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84283			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.38000	104.61408	8.38000	104.59062			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.63500	105.12302	6.63500	105.10437			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.69129			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.96000	106.85589	8.96000	106.83044			161,280,000,000.00	18,000,000	4,900,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.00400			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02648			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.43254			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.55000	105.24562	8.55000	105.22154			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.70482			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.83439				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.41500	95.39266	3.41500	112.06052				0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	4.20000	90.81134	4.20000	121.98475				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.21606				0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.03014				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.99586				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.63859				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.31419				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.66574				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000	85.97552	4.02000	86.72506				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000	85.90384	4.02000	93.27743				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.75233				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.33191				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.15243				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21395				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.95500	110.73927	11.95500	110.70433				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.70735				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.20000	89.84760	4.20000	121.98475				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	100.00000	53.05541	100.00000	100.00000				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000	99.81336	5.25000	99.75608				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000	99.71315	5.25000	99.65598				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				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
IVA340	On 03/10/2013	Spot Bond	5.35000		99.50412		5.35000	99.44610			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000		99.40263		5.35000	99.34473			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000		99.30135		5.35000	99.24357			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.45000		99.18546		5.45000	99.12673			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.45000		99.08274		5.45000	99.02414			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000		98.98023		5.45000	98.92175			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000		98.87794		5.45000	98.81958			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000		98.77586		5.45000	98.71762			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		79.00433		100.00000	78.83369			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		77.82516		100.00000	77.65957			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		76.68067		100.00000	76.51992			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.33275			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.57370			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57821			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.54022			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.96884			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.28705			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.49898			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.47817			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26559			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.49689			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.15041			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.13651			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.93177			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
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88531			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89183			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90488			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84617			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76253			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57366			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.39860			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39778			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.98131		100.00000	85.78089			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	65.33326		100.00000	65.17498			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	51.05327		100.00000	50.89388			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	61.26567		100.00000	61.14943			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57805			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	13.75129		100.00000	13.71798			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.69772		100.00000	40.59914			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84263			0.00	102,000,000	51,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.71798		100.00000	13.68475			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88895			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.50496		100.00000	53.33791			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.91369			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.64663			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.92000	140.87659		8.92000	140.84318			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82226			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.67668			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
LGL02	On 13/08/2017	Spot Bond		9.06000	95.81286		9.06000	95.78980			0.00	0	1,000,000.00
LGL03	On 03/04/2018	Spot Bond		9.11000	66.42057		9.11000	97.65515			0.00	0	100,000.00
LGL04	On 14/08/2020	Spot Bond		9.59500	103.06814		9.59500	98.21845			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.14301			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.62000	100.44114		11.62000	100.41014			227,752,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.35300			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77046			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.82916			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.38575			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.28344			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.93000			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.85492			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.29916			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89306			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.75837			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.53979			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.27442			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.87690			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95577			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.23277			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61138			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	87.68548		100.00000	87.48061			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	83.73132		100.00000	83.54442			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	61.47880		100.00000	61.32987			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
MBP22U	On 09/09/2014	Spot Bond	100.00000		39.97848	100.00000	39.88163				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		39.03490	100.00000	38.94034				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		10.15482	100.00000	10.13022				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		24.79205	100.00000	24.73199				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.80500		104.34246	8.80500	104.31789				0.00	0	1,900,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.52299				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.29176				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.40734				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.53184				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.55157				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.65018				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.00935				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.05954				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.19500		104.49825	8.19500	104.47532				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87500		103.34626	8.87500	103.32188				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.76500		102.87505	9.76500	102.84841				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.92500		105.98320	5.92500	105.96629				137,460,000,000.00	23,200,000	11,900,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.18366				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.23143				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.79500		104.03241	9.79500	104.00505				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.52000		105.69896	7.52000	105.67776				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98258				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.12000		101.11531	9.12000	101.09067				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
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98336			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.82000		101.03623		8.82000	101.01240			0.00	0	2,300,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		90.34653		100.00000	90.12346			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.40500		104.46618		6.40500	104.44829			14,673,855,000.00	2,291,000	2,924,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		72.85429		100.00000	72.70916			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.57000		104.27096		7.57000	104.24991			145,344,000,000.00	19,200,000	5,000,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		86.08491		100.00000	85.88235			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.76500		105.69948		8.76500	105.67484			0.00	0	800,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		70.87379		100.00000	70.73643			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.67500		102.95556		5.67500	102.93970			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.15739		100.00000	6.14247			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.25135		100.00000	0.25074			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.44258		100.00000	6.42697			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		6.52037		100.00000	6.50456			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.99271		100.89771	5.97807			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.07336		100.61875	6.05857			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.24459			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.25065			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.25479			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.25922			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.26323			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.26509			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.28960			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
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.31791			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25135		100.00000	0.25074			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25135		100.00000	0.25074			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.29000	96.00122		9.29000	95.97753			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.32000	103.58895		7.32000	99.59201			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.96091			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.90135			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.29152			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.82160			0.00	0	70,700.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49484			0.00	0	25,000,000.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.43686			0.00	0	10,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57589			0.00	30,000,000	20,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.17000	111.12911		7.17000	111.10784			6,352,620,000.00	886,000	3,186,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.82876			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.05500	116.04461		9.05500	116.01669			0.00	0	400,000.00
NBK4		On 28/10/2024	Spot Bond	11.09500	30.90111		11.09500	30.89221			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.62000	106.61388		7.62000	106.59210			35,394,900,000.00	4,645,000	13,723,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77917			0.00	0	100,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.82350			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.77000	104.50473		6.77000	104.48583			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.43040			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.82000	107.57705		7.82000	107.55463			0.00	0	300,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.16242			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.01634			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26813			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02467			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88913			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.92750			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.79187			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93168			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	100.65651			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.71811			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.58621			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92230			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.85383			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98393			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.65217			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.44478			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98053			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.26940			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.29347			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.21707			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97492			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.17026			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.15974				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.32000		108.84916	8.32000	108.82506				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000	0.00000	100.75089				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.18500		104.60794	5.18500	104.59312				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.18500		101.65933	6.18500	101.64256				0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.80390				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.21000		114.85103	12.21000	114.81405				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	110.08448				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.17114				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.86414				0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond	2.31500		157.72080	2.31500	157.72577				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500		103.49099	8.84500	103.46665				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.25505				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.21344				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.21344				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500		104.96055	9.47500	104.93384				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.12242				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.47946				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.11611				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.11489				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.11965				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.67500		104.93589	9.67500	105.81601				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.12443				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.11970				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.12248				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond	9.87500	104.91148		9.87500	104.88367			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.13200			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12633			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12437			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.15995			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14852			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12814			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.12500	136.00647		4.12500	136.00402			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.82000	106.55619		6.82000	106.53677			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.54500	118.43131		8.54500	118.40424			54,688,000,000.00	6,400,000	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	9.02000	123.89245		9.02000	123.86275			82,984,000,000.00	9,200,000	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.21000	163.49991		2.21000	163.50550			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.60000	124.00863		9.60000	123.97686			59,520,000,000.00	6,200,000	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.77296			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.75247			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.78141			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.51926			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.45174			0.00	1,100,000	300,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22731			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.02105			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.02708			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.40477		100.00000	15.36744			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	20.64372		100.00000	20.59371			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	20.69177		100.00000	20.64164			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	20.72060		100.00000	20.67041			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
OCT1C1	On 18/10/2015	Spot Bond	100.00000		21.41249	100.00000	21.36061				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.18126	100.00000	22.12752				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		26.98604	100.00000	26.92066				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.60000		107.62785	6.60000	107.60877				18,480,000,000.00	2,800,000	3,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.23828	100.00000	9.21590				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.64000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		31.71263	100.00000	31.63580				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.65957	100.00000	10.63375				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.62281				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.25074				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.91288				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.24769				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.10189				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.23264				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.75237				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18865				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.16708				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.29200				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.29684				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.23768				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.19258				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.27523				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.37155				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.29647				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.23963				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
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.45411				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.36506				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.29451				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.53173				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.54852				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.55607				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.57285				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.64495				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.66170				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.24928				0.00	6,000,000	1,500,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.57827				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.37000		113.24411	6.37000	113.22481				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.80500		94.20363	5.80500	94.18898				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.34000		36.57802	8.34000	36.56986				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.46500		119.42170	6.37000	119.59609			158,142,517,845,000.00	24,461,333,000	14,534,720,556.00	
R158	On 15/09/2015	Spot Bond	6.37000		119.61648	6.37000	119.59609				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.27000		88.14749	6.27000	88.13271				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.37000		125.60153	6.37000	125.58012				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.20000		83.04148	6.20000	83.02770				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.50000		117.74094	8.52000	117.53944			276,450,940,000,000.00	32,523,640,000	13,793,462,946.00	
R187P	On 21/12/2026	Spot Bond	8.26000		34.05450	8.26000	34.04697				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.18000		31.75396	8.18000	31.74701				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.80500		271.34327	1.80500	271.35553			926,944,032,000.00	513,542,400	271,501,000.00	
R201	On 21/12/2014	Spot Bond	5.46000		105.76135	5.43500	105.77799			21,490,560,000,000.00	3,936,000,000	2,003,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202		On 07/12/2033	Spot Bond	2.43000	198.08347		2.42500	198.23700			4,892,133,348,000.00	2,013,223,600	1,472,626,200.00
R2023		On 28/02/2023	Spot Bond	8.30500	96.38078		8.24000	96.77226			51,109,908,465,000.00	6,154,113,000	4,336,878,000.00
R203		On 15/09/2017	Spot Bond	7.38000	106.75470		7.26000	107.15563			69,850,172,340,000.00	9,464,793,000	4,606,388,700.00
R2037		On 31/01/2037	Spot Bond	9.41500	92.08807		9.41500	92.06505			24,816,245,300,000.00	2,635,820,000	1,450,410,000.00
R204		On 21/12/2018	Spot Bond	7.59500	103.25519		7.45500	103.84582			99,453,688,077,625.00	13,094,626,475	6,051,713,000.00
R2048		On 28/02/2048	Spot Bond	9.48500	92.54440		9.48500	92.52110			29,543,972,850,000.00	3,114,810,000	2,597,829,000.00
R205		On 31/03/2014	Spot Bond	100.00000	62.50460		100.00000	62.35318			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.55000	101.61770		5.49000	101.62531			27,108,975,000,000.00	4,884,500,000	2,161,000,000.00
R207		On 15/01/2020	Spot Bond	7.89000	97.73448		7.79500	98.17527			94,695,327,114,000.00	12,001,942,600	6,209,064,031.00
R208		On 31/03/2021	Spot Bond	8.03500	95.60015		7.94000	96.08927			86,619,887,270,000.00	10,780,322,000	6,755,241,000.00
R209		On 31/03/2036	Spot Bond	9.25500	74.32471		9.28000	74.12519			144,331,962,557,340.00	15,595,025,668	9,070,162,980.00
R210		On 31/03/2028	Spot Bond	2.33000	152.04807		2.30000	152.60194			730,121,810,000.00	313,357,000	618,517,681.00
R211		On 31/01/2017	Spot Bond	0.22000	127.10419		0.20000	127.19925			51,742,900,000.00	235,195,000	222,640,000.00
R212		On 31/01/2022	Spot Bond	1.76000	126.79783		1.75500	126.85151			382,050,240,000.00	217,074,000	1,072,443,000.00
R213		On 28/02/2031	Spot Bond	9.06000	82.06580		9.09500	81.78322			88,549,903,200,000.00	9,773,720,000	6,314,452,325.00
R214		On 28/02/2041	Spot Bond	9.42000	71.45019		9.42000	71.43232			89,200,553,619,360.00	9,469,273,208	8,334,164,271.00
R224C		On 15/09/2013	Spot Bond	5.19500	99.77279		5.19500	99.75863			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.29500	97.19967		5.29500	97.18587			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.40500	94.58689		5.40500	94.57318			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.43000	90.69358		6.43000	90.67798			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.27000	88.14749		6.27000	88.13271			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.19000	85.63689		6.19000	85.62271			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.20000	83.04148		6.20000	83.02770			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.47000	98.33475		5.47000	98.32026			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.49000	95.71439		5.49000	95.70023			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
R326C	On 21/12/2014	Spot Bond	5.44000		93.21658		5.44000	93.20291			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.34000		89.32451		6.34000	89.30928			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.21000		86.83225		6.21000	86.81774			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.19000		84.26320		6.19000	84.24917			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.25000		81.57633		6.25000	81.56261			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.23500		76.28489		7.23500	76.27007			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.28500		73.46873		7.28500	73.45437			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.46000		70.31369		7.46000	70.29962			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.44000		67.85472		7.44000	67.84117			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.42000		65.49437		7.42000	65.48134			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.41000		63.18988		7.41000	63.17732			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.75500		59.56880		7.75500	59.55642			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.73500		57.42599		7.73500	57.41409			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.86000		54.77076		7.86000	54.75923			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.83000		52.82622		7.83000	52.81514			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.80000		50.96544		7.80000	50.95479			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.77000		49.18443		7.77000	49.17419			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.73000		47.52424		7.73000	47.51439			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.69000		45.93781		7.69000	45.92834			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.46000		40.83591		8.46000	40.82667			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.42000		39.34907		8.42000	39.34020			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.38000		37.93096		8.38000	37.92245			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.34000		36.57802		8.34000	36.56986			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.30000		35.28692		8.30000	35.27908			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.26000		34.05450		8.26000	34.04697			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
R351C	On 21/06/2027	Spot Bond		8.22000	32.87779		8.22000	32.87055			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.18000	31.75396		8.18000	31.74701			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.95518			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09280			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02234			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.15232			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.97425			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		11.15122		100.00000	11.12421			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.84879		100.00000	3.83947			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.50604			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.41370			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31569			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.49459			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.25637			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11627			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.46094			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18049			0.00	2,000,000	1,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		100.98824		100.00000	100.71749			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04577			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.22778			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.77531			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.16258			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89872			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.95395			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.45046			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
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73452			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.20570			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91450			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	100.90808			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70706			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.88906			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79334			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79334			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.58544			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01713			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.75100			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.96491			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.11324			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.77434			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.23220		12.35000	103.19859			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.74172			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.51806			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.24070		100.00000	12.21105			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.62149			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30052			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.97968			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	80.87912		100.00000	80.70175			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02459			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.55072		5.25000	100.53657			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
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.15016	100.00000	1.14740				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.26689	100.00000	6.25170				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.43481	100.00000	14.39984				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.49428	100.00000	12.46400				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.18675				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.23606				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.24000		107.48448	9.24000	107.45796				0.00	0	2,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.86090				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67000		111.72830	7.67000	111.70544				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01807				0.00	0	300,000.00
SBK14	On 01/12/2017	Spot Bond	9.31000		103.55467	9.31000	103.52892			279,300,000,000.00	30,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.72865				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.43464				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.60806				0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.74312				0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.72875				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.67000		105.66806	7.67000	105.64645				0.00	0	11,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.05500		100.81727	9.05500	100.79287				0.00	0	4,600,000.00
SBK11	On 09/04/2014	Spot Bond	1.80000		132.80674	1.80000	132.81277				0.00	0	400,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780		101.31526	5.51780	165.28011				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.83000		116.67114	7.83000	116.64679				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.69000		116.94916	7.69000	116.92518				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.62000		117.08852	7.62000	117.06473				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.66000		102.38532	8.66000	102.36173				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.76500		116.80011	7.76500	116.77593				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.73000		116.86963	7.73000	116.84555				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
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.28703			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10043			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.51322			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08682			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	85.73170		100.00000	85.53370			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.31000	105.88332		8.31000	105.85990			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37433			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14114			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.20721			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	2.01614		100.00000	2.01168			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.25227			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.59000	105.05685		9.59000	105.02997			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond		10.17000	102.04628		10.17000	102.01878			0.00	0	500,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.28134			0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.50578			0.00	2,000,000	1,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.33260			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.01323			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.94500	102.00716		8.94500	101.98291			0.00	0	900,000.00
SBS3	On 25/05/2026	Spot Bond		9.22000	94.58529		9.22000	94.56212			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.64000	96.64351		9.64000	96.61879			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond		7.55000	111.42340		7.55000	111.40097			16,987,500,000.00	2,250,000	2,850,000.00
SBSI11	On 07/12/2023	Spot Bond		2.33500	130.01221		2.33500	259.86838			0.00	0	400,000.00
SBSI12	On 31/01/2017	Spot Bond		0.90000	105.57781		0.90000	124.30325			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.49000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.61037	100.00000	6.59436	100.00000	6.59436			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.60486	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.47000	108.75374	1.47000	122.00217	1.47000	122.00217			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.63828	6.50000	102.62035	6.50000	102.62035			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.44543	0.00000	101.44543			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.16696	0.00000	101.16696			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.89335	0.00000	102.89335			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.36000	99.53344	9.36000	99.50857	9.36000	99.50857			0.00	0	200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.28393	0.00000	102.28393			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92869	0.00000	100.92869			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.26917	0.00000	101.26917			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.13748	0.00000	101.13748			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.49068	0.00000	100.49068			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.67000	105.51456	7.67000	105.49299	7.67000	105.49299			128,856,000,000.00	16,800,000	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.05500	102.63581	9.05500	98.93014	9.05500	98.93014			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.71000	102.21931	8.71000	102.19563	8.71000	102.19563			324,012,000,000.00	37,200,000	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.28015			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.14321			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.32327			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.14436			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.56000	104.27278		8.56000	104.24891			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06047			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77373			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.80611			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.62000	95.45972		9.62000	95.43522			0.00	0	28,800,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.92588			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28266			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68025			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.54800	87.93205		9.54800	87.90965			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.61000	87.63501		9.61000	87.61254			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.68000	104.21001		6.68000	104.19131			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.05500	92.29193		9.05500	92.26973			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39459			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.44000	103.11985		8.44000	103.09669			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.27000	117.78879		7.27000	117.76594			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.77000	97.86418		2.77000	98.23932			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.40500	99.32250		8.40500	99.78204			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.64113			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.91847			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.07420			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.05555			0.00	7,500,000	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.84083			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.72250			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.53470			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.22725			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.11004			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.11039			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.01146			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.50048			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.87961			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82440			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82391			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.80753			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.71064			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.76681			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	100.00000	80.57395		100.00000	80.39648			80,600,000,000,000.00	806,000,000	403,000,000.00
SY1022		On 29/11/2013	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.93000	115.81780		6.93000	115.79624			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	9.08000	103.14380		9.08000	103.11877			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	55.79521		100.00000	55.67240			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	39.99475		100.00000	39.89786			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	18.92208		100.00000	18.87624			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.70000	104.28519		6.70000	104.26652			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69561			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
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.44435			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.08940			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.72114			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15110			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.51507			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.62000	103.54039		7.62000	103.51935			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.88844			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16077			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.23972			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74363			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.76623			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.90150		7.83000	100.88045			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73119			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75944			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80879			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.73119			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.75944			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.09615		7.16000	100.76441			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.81478			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81027			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.91848			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90384			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.34406			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29389			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46664			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
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48989			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.23932		8.73000	100.68491			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52256			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58633			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81119			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76976			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.41036		101.06155	6.39468			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.72666			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.95310			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.82833			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.87342			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.34851			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73669			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.75265			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76406			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.75265			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.76406			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.76976			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74581			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76406			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82673			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.82673			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82673			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91781			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.94056			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
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91212			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36596			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.39424			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.38293			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.06188			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.32000		109.43021		8.32000	109.40583			0.00	0	600,000.00
TL20	On 22/02/2020	Spot Bond	7.97000		93.36765		7.97000	93.32248			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.20000		106.36509		8.20000	106.34186		6,773,200,000,000.00	826,000,000	1,002,900,000.00	
TN20	On 17/09/2020	Spot Bond	8.95000		112.70188		8.95000	112.67508		3,188,151,100,000.00	356,218,000	270,209,000.00	
TN23	On 06/11/2023	Spot Bond	9.26500		113.35691		9.26500	113.32902		2,208,776,000,000.00	238,400,000	102,200,000.00	
TN25	On 19/08/2025	Spot Bond	9.54000		99.99592		9.54000	99.97059		4,006,800,000,000.00	420,000,000	154,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.59500		97.25626		9.59500	97.23149		230,280,000,000.00	24,000,000	13,300,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.13218			0.00	0	300,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12338			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47714			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25121			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25846			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25912			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.29451			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.36792			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.92161			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.95909			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.98155			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.97323		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.97390		9.75000	99.94781			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
TR32	On 31/12/2099	Spot Bond	100.00000		9.97421	100.00000	9.94850				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	99.32621				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	98.90910				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.28425				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.00449				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.23003				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.02937				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.76675				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.73836				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.70751				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.66329				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.42825				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.30913				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.22040				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.19137				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.11676				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.77671				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.25615				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.65959				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.22245				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.34000		112.48454	9.34000	107.11195				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
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.28273			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.83477			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16176			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.60000	106.60520		9.60000	106.57805			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	85.57841		100.00000	85.38168			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	85.67303		100.00000	85.47608			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	85.70457		100.00000	85.50754			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.93656			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97943			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37161			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.38508			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.38573			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09936			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.13322			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.36239			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	139.13000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.73000	117.36750		6.73000	117.34640			1,238,320,000,000.00	184,000,000	92,100,000.00
WS05	On 01/08/2018	Spot Bond		0.51000	239.85875		0.51000	239.87805			30,915,690,000.00	60,619,000	30,619,000.00
WSP1	On 28/05/2015	Spot Bond		6.77000	105.89234		6.77000	105.87318			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.76500	106.22478		7.76500	106.20279			1,320,050,000,000.00	170,000,000	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.01000	106.76476		8.01000	106.74197			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.42000	105.21466		8.42000	105.19108			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.48000	105.18457		8.48000	105.16083			254,400,000,000.00	30,000,000	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.41000	99.98518		5.41000	99.97036			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.47000	98.64001		5.47000	98.62543			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
Z014	On 30/06/2015	Spot Bond	6.32000	89.21420	6.32000	89.19911				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.46000	96.89943	5.46000	96.88517				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.47000	95.59784	5.47000	95.58382				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.25000	87.67844	6.25000	87.66369				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.45000	93.49957	5.45000	93.48591				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.32000	89.19911	6.32000	89.18403				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.40000	64.26826	7.40000	64.25557				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.05014	100.00000	0.05005				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	33.36572	100.00000	33.30241				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	34.13480	100.00000	34.07004				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	32.00046	100.00000	31.93974				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	32.00046	100.00000	31.93974				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	30.34335	100.00000	30.28578				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	30.34335	100.00000	30.28578				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	28.71746	100.00000	28.66298				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	28.71746	100.00000	28.66298				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	27.02429	100.00000	26.97302				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	27.02429	100.00000	26.97302				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.47929	100.00000	25.43095				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.97705	100.00000	23.93156				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.97705	100.00000	23.93156				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.69229	100.00000	22.64924				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
ZA022	On 18/11/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	16.06111	100.00000	16.03064				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.17167	100.00000	15.14289				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.27716	100.00000	14.25007				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.27716	100.00000	14.25007				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.51215	100.00000	13.48651				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.76386	100.00000	12.73965				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.01131	100.00000	11.98852				0.00	0	0.00

Total for j-Bonds : 1,496,336,967,448,330.00 7,142,196,951 00 173 896 147.00

Grand Total: 1,496,342,632,444,110.00 7,142,582,390 00 176 352 201.00