



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/08/2013

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	10.36780	10.36780		10.41790	10.41790		18.72	5,183,900.00	500	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	817.80000	0.81780	867.90490	0.86790	44.32	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.00490	0.00000	44.32	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	67.80000	0.06780	126.29100	0.12629	20.62	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	0.00000	0.00000	8.39100	0.00839	20.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.37320	10.37320	10.44540	10.44540	17.11	1,046,655,880.00	100,900	729,585.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	3,073.20100	3.07320	3,145.40120	3.14540	35.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00100	0.00000	0.00120	0.00000	35.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,873.21800	1.87322	1,945.41630	1.94542	24.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.01800	0.00002	0.01630	0.00002	24.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,673.25270	1.67325	1,745.44580	1.74545	23.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.05270	0.00005	0.04580	0.00005	23.02	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,623.26870	1.62327	1,695.45920	1.69546	22.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.06870	0.00007	0.05920	0.00006	22.76	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,573.28960	1.57329	1,645.47640	1.64548	22.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.08960	0.00009	0.07640	0.00008	22.50	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,523.31670	1.52332	1,595.49860	1.59550	22.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.11670	0.00012	0.09860	0.00010	22.24	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,373.45620	1.37346	1,445.61070	1.44561	21.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.25620	0.00026	0.21070	0.00021	21.46	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,173.91880	1.17392	1,245.97320	1.24597	20.42	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.71880	0.00072	0.57320	0.00057	20.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	1,074.39370	1.07439	1,146.33930	1.14634	19.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	1.19370	0.00119	0.93930	0.00094	19.90	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	1,024.73470	1.02473	1,096.60020	1.09660	19.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	1.53470	0.00153	1.20020	0.00120	19.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	975.16930	0.97517	1,046.93130	1.04693	19.38	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	1.96930	0.00197	1.53130	0.00153	19.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	876.33470	0.87633	947.80820	0.94781	18.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	3.13470	0.00313	2.40820	0.00241	18.78	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	827.14990	0.82715	898.41830	0.89842	18.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	3.94990	0.00395	3.01830	0.00302	18.48	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	5.97250	0.00597	4.52540	0.00453	17.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	739.17250	0.73917	809.92540	0.80993	17.94	0.00	0	0.00

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	729.45170	0.72945	800.13300	0.80013	729.452	17.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	6.25170	0.00625	4.73300	0.00473	6.252	17.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	719.74370	0.71974	790.35000	0.79035	719.744	17.82	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	6.54370	0.00654	4.95000	0.00495	6.544	17.82	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	681.04960	0.68105	751.32000	0.75132	681.050	17.58	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	7.84960	0.00785	5.92000	0.00592	7.850	17.58	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	633.04030	0.63304	702.79730	0.70280	633.040	17.28	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	9.84030	0.00984	7.39730	0.00740	9.840	17.28	0.00	0	1,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	585.51400	0.58551	654.63270	0.65463	585.514	16.98	0.00	0	600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	12.31400	0.01231	9.23270	0.00923	12.314	16.98	0.00	0	6,500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	538.57750	0.53858	606.90740	0.60691	538.578	16.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	15.37750	0.01538	11.50740	0.01151	15.378	16.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	492.35840	0.49236	559.71920	0.55972	492.358	16.37	0.00	0	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	19.15840	0.01916	14.31920	0.01432	19.158	16.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	404.93270	0.40493	469.37890	0.46938	404.933	16.17	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	31.73270	0.03173	23.97890	0.02398	31.733	16.17	0.00	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	356.92030	0.35692	418.89480	0.41889	356.920	16.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	43.72030	0.04372	33.49480	0.03349	43.720	16.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	326.55820	0.32656	386.65130	0.38665	326.558	16.38	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	53.35820	0.05336	41.25130	0.04125	53.358	16.38	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	311.90510	0.31191	370.98980	0.37099	311.905	16.42	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	58.70510	0.05871	45.58980	0.04559	58.705	16.42	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	290.61350	0.29061	348.10490	0.34810	290.613	16.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	67.41350	0.06741	52.70490	0.05270	67.414	16.49	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	257.02850	0.25703	311.66450	0.31166	257.028	16.59	0.00	0	1,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	83.82850	0.08383	66.26450	0.06626	83.829	16.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.25	Call	225.90680	0.22591	277.46840	0.27747	225.907	16.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.25	Put	102.70680	0.10271	82.06840	0.08207	102.707	16.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	214.16220	0.21416	264.44220	0.26444	214.162	16.73	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	110.96220	0.11096	89.04220	0.08904	110.962	16.73	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	197.30640	0.19731	245.61770	0.24562	197.306	16.80	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	124.10640	0.12411	100.21770	0.10022	124.106	16.80	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	186.57780	0.18658	233.55060	0.23355	186.578	16.84	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	133.37780	0.13338	108.15060	0.10815	133.378	16.84	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	147.69760	0.14770	189.18030	0.18918	147.698	17.00	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	174.49760	0.17450	143.78030	0.14378	174.498	17.00	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	109.55840	0.10956	144.25020	0.14425	109.558	17.40	0.00	0	4,200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	236.35840	0.23636	198.85020	0.19885	236.358	17.40	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	81.55470	0.08155	110.06760	0.11007	81.555	17.98	0.00	0	24,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	308.35470	0.30835	264.66760	0.26467	308.355	17.98	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	70.20350	0.07020	95.90450	0.09590	70.204	18.28	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	347.00350	0.34700	300.50450	0.30050	347.003	18.28	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	60.36720	0.06037	83.45840	0.08346	60.367	18.57	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	387.16720	0.38717	338.05840	0.33806	387.167	18.57	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	51.87120	0.05187	72.55910	0.07256	51.871	18.86	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	428.67120	0.42867	377.15910	0.37716	428.671	18.86	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	44.55130	0.04455	63.04130	0.06304	44.551	19.15	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	471.35130	0.47135	417.64130	0.41764	471.351	19.15	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	24.45500	0.02446	36.10680	0.03611	24.455	20.37	0.00	0	37,500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	651.25500	0.65126	590.70680	0.59071	651.255	20.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	10.71940	0.01072	16.63950	0.01664	10.719	22.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	937.51940	0.93752	871.23950	0.87124	937.519	22.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	4.41820	0.00442	7.25110	0.00725	4.418	23.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,231.21820	1.23122	1,161.85110	1.16185	1,231.218	23.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	1.35400	0.00135	2.42050	0.00242	1.354	24.36	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,528.15400	1.52815	1,457.02050	1.45702	1,528.154	24.36	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	0.31720	0.00032	0.62760	0.00063	0.317	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	1,877.11720	1.87712	1,805.22760	1.80523	1,877.117	24.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.10880	0.00011	0.23150	0.00023	0.109	25.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,126.90880	2.12691	2,054.83150	2.05483	2,126.909	25.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			10.38690	10.38690	10.45730	10.45730		17.08	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	1,108.70260	1.10870	1,178.70340	1.17870	1,108.703	18.41	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	1.80260	0.00180	1.40340	0.00140	1.803	18.41	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	1,098.78050	1.09878	1,168.76280	1.16876	1,098.781	18.36	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	1.88050	0.00188	1.46280	0.00146	1.881	18.36	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	1,088.86180	1.08886	1,158.82480	1.15882	1,088.862	18.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	1.96180	0.00196	1.52480	0.00152	1.962	18.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	1,078.94660	1.07895	1,148.88940	1.14889	1,078.947	18.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	2.04660	0.00205	1.58940	0.00159	2.047	18.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	533.15650	0.53316	597.69630	0.59770	533.157	16.10	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	26.25650	0.02626	20.39630	0.02040	26.257	16.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.39280	10.39280	10.46240	10.46240		17.14	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,192.83680	2.19284	2,262.43230	2.26243	2,192.837	24.03	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.03680	0.00004	0.03230	0.00003	0.037	24.03	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,142.84270	2.14284	2,212.43720	2.21244	2,142.843	23.69	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.04270	0.00004	0.03720	0.00004	0.043	23.69	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	2,092.84960	2.09285	2,162.44290	2.16244	2,092.850	23.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.04960	0.00005	0.04290	0.00004	0.050	23.35	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,154.45560	1.15446	1,223.68700	1.22369	1,154.456	17.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.65560	0.00166	1.28700	0.00129	1.656	17.90	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,144.52080	1.14452	1,213.73650	1.21374	1,144.521	17.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.72080	0.00172	1.33650	0.00134	1.721	17.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,134.58860	1.13459	1,203.78800	1.20379	1,134.589	17.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.78860	0.00179	1.38800	0.00139	1.789	17.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	888.27470	0.88827	956.61500	0.95662	888.275	16.76	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	5.47470	0.00547	4.21500	0.00422	5.475	16.76	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	849.49550	0.84950	917.56370	0.91756	849.496	16.68	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	6.69550	0.00670	5.16370	0.00516	6.695	16.68	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	801.36060	0.80136	869.01810	0.86902	801.361	16.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	8.56060	0.00856	6.61810	0.00662	8.561	16.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	706.52210	0.70652	773.06990	0.77307	706.522	16.37	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	13.72210	0.01372	10.66990	0.01067	13.722	16.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	177.70000	0.17770	215.91860	0.21592	177.700	17.11	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	224.90000	0.22490	193.51860	0.19352	224.900	17.11	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.41200	10.41200	10.49630	10.49630		16.70	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	1,033.20900	1.03321	1,114.82350	1.11482	1,033.209	15.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	11.20900	0.01121	8.52350	0.00852	11.209	15.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	1,023.52360	1.02352	1,105.06160	1.10506	1,023.524	15.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	11.52360	0.01152	8.76160	0.00876	11.524	15.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	1,013.84660	1.01385	1,095.30620	1.09531	1,013.847	15.62	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	11.84660	0.01185	9.00620	0.00901	11.847	15.62	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	956.38520	0.95639	1,037.25910	1.03726	956.385	15.43	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	14.38520	0.01439	10.95910	0.01096	14.385	15.43	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	454.35830	0.45436	518.69180	0.51869	454.358	15.55	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	112.35830	0.11236	92.39180	0.09239	112.358	15.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.41350	10.41350	10.50000	10.50000		16.72	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	941.07710	0.94108	1,023.44120	1.02344	941.077	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	17.57710	0.01758	13.44120	0.01344	17.577	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	931.78170	0.93178	1,013.99740	1.01400	931.782	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	18.28170	0.01828	13.99740	0.01400	18.282	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	922.50900	0.92251	1,004.57240	1.00457	922.509	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	19.00900	0.01901	14.57240	0.01457	19.009	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	885.66360	0.88566	967.07550	0.96708	885.664	15.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	22.16360	0.02216	17.07550	0.01708	22.164	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	442.20070		0.44220		506.40910	0.50641	442.201	15.66	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	128.70070		0.12870		106.40910	0.10641	128.701	15.66	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.41500		10.41500		10.50370	10.50370		16.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,165.63030		2.16563		2,254.19070	2.25419	2,165.630	20.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.63030		0.00063		0.49070	0.00049	0.630	20.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,115.72980		2.11573		2,204.26740	2.20427	2,115.730	20.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.72980		0.00073		0.56740	0.00057	0.730	20.31	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	1,000.42230		1.00042		1,085.41170	1.08541	1,000.422	15.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	15.42230		0.01542		11.71170	0.01171	15.422	15.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	990.83840		0.99084		1,075.72800	1.07573	990.838	15.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	15.83840		0.01584		12.02800	0.01203	15.838	15.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	981.26570		0.98127		1,066.05290	1.06605	981.266	15.35	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	16.26570		0.01627		12.35290	0.01235	16.266	15.35	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	843.55640		0.84356		925.80000	0.92580	843.556	15.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	28.55640		0.02856		22.10000	0.02210	28.556	15.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	755.31300		0.75531		835.28900	0.83529	755.313	15.33	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	40.31300		0.04031		31.58900	0.03159	40.313	15.33	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.41550		10.41550		10.50490	10.50490		16.65	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	890.20370		0.89020		973.91670	0.97392	890.204	15.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	24.70370		0.02470		19.01670	0.01902	24.704	15.36	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	211.36510		0.21137		252.95690	0.25296	211.365	17.05	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	395.86510		0.39587		348.05690	0.34806	395.865	17.05	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.49500		10.49500		10.56180	10.56180		16.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,197.14610		2.19715		2,263.64300	2.26364	2,197.146	19.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.14610		0.00215		1.84300	0.00184	2.146	19.24	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	1,094.35410		1.09435		1,156.92960	1.15693	1,094.354	15.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	29.35410		0.02935		25.12960	0.02513	29.354	15.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	1,085.01360		1.08501		1,147.49700	1.14750	1,085.014	15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	30.01360		0.03001		25.69700	0.02570	30.014	15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	1,075.68700		1.07569		1,138.07650	1.13808	1,075.687	15.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	30.68700		0.03069		26.27650	0.02628	30.687	15.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	984.74500		0.98475		1,045.96180	1.04596	984.745	15.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	39.74500		0.03974		34.16180	0.03416	39.745	15.28	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	855.44450		0.85544		914.24820	0.91425	855.444	15.30	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	60.44450		0.06044		52.44820	0.05245	60.444	15.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	255.25970		0.25526		285.46240	0.28546	255.260	17.44	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	510.25970		0.51026		473.66240	0.47366	510.260	17.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.52410		10.52410		10.58870	10.58870		16.86	187,013,257.00	17,770	140,334.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,124.60010		3.12460		3,189.14250	3.18914	3,124.600	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.50010		0.00050		0.44250	0.00044	0.500	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,525.60100		2.52560		2,590.00870	2.59001	2,525.601	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.50100		0.00150		1.30870	0.00131	1.501	19.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,781.39430		1.78139		1,844.99880	1.84500	1,781.394	16.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	7.29430		0.00729		6.29880	0.00630	7.294	16.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,634.81310		1.63481		1,697.96850	1.69797	1,634.813	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	10.71310		0.01071		9.26850	0.00927	10.713	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,607.69130		1.60769		1,670.74570	1.67075	1,607.691	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	11.49130		0.01149		9.94570	0.00995	11.491	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,559.21640		1.55922		1,622.07390	1.62207	1,559.216	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	13.01640		0.01302		11.27390	0.01127	13.016	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,537.84720		1.53785		1,600.61070	1.60061	1,537.847	16.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	13.74720		0.01375		11.91070	0.01191	13.747	16.44	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,510.92320		1.51092		1,573.56190	1.57356	1,510.923	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	14.72320		0.01472		12.76190	0.01276	14.723	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,346.36340		1.34636		1,408.05440	1.40805	1,346.363	16.02	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	22.26340		0.02226		19.35440	0.01935	22.263	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,159.35850		1.15936		1,219.47490	1.21947	1,159.359	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	35.25850	0.03526		30.77490	0.03077		35.258	15.60	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	1,023.15200	1.02315		1,081.66310	1.08166		1,023.152	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	49.05200	0.04905		42.96310	0.04296		49.052	15.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	980.09660	0.98010		1,037.88250	1.03788		980.097	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	55.99660	0.05600		49.18250	0.04918		55.997	15.30	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	904.47280	0.90447		960.81500	0.96082		904.473	15.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	70.37280	0.07037		62.11500	0.06212		70.373	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	896.22820	0.89623		952.39900	0.95240		896.228	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	72.12820	0.07213		63.69900	0.06370		72.128	15.32	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	815.64040	0.81564		869.97650	0.86998		815.640	15.35	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	91.54040	0.09154		81.27650	0.08128		91.540	15.35	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	776.68070	0.77668		830.01870	0.83002		776.681	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	102.58070	0.10258		91.31870	0.09132		102.581	15.37	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	665.57130	0.66557		715.61040	0.71561		665.571	15.41	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	141.47130	0.14147		126.91040	0.12691		141.471	15.41	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	598.91240	0.59891		646.45600	0.64646		598.912	15.56	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	174.81240	0.17481		157.75600	0.15776		174.812	15.56	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	539.26320	0.53926		584.13970	0.58414		539.263	15.82	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	215.16320	0.21516		195.43970	0.19544		215.163	15.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	511.26210	0.51126		554.78390	0.55478		511.262	15.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	237.16210	0.23716		216.08390	0.21608		237.162	15.95	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	500.39950	0.50040		543.37720	0.54338		500.399	16.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	246.29950	0.24630		224.67720	0.22468		246.300	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	484.46110	0.48446		526.62130	0.52662		484.461	16.08	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	260.36110	0.26036		237.92130	0.23792		260.361	16.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	434.38790	0.43439		473.82370	0.47382		434.388	16.34	4,160,400.00	400	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	310.28790	0.31029		285.12370	0.28512		310.288	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	367.72650	0.36773		403.14120	0.40314		367.727	16.73	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	393.62650	0.39363		364.44120	0.36444		393.627	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	363.62680	0.36363		398.77890	0.39878		363.627	16.75	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	399.52680	0.39953		370.07890	0.37008		399.527	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	347.63880	0.34764		381.74800	0.38175		347.639	16.86	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	423.53880	0.42354		393.04800	0.39305		423.539	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	312.25180	0.31225		343.84470	0.34384		312.252	17.19	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	488.15180	0.48815		455.14470	0.45514		488.152	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	280.57420	0.28057		309.78020	0.30978		280.574	17.53	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	556.47420	0.55647		521.08020	0.52108		556.474	17.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	268.86820	0.26887		297.15830	0.29716		268.868	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	584.76820	0.58477		548.45830	0.54846		584.768	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	246.99250	0.24699		273.51950	0.27352		246.993	17.94	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	642.89250	0.64289		604.81950	0.60482		642.893	17.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	227.03580	0.22704		251.89330	0.25189		227.036	18.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	702.93580	0.70294		663.19330	0.66319		702.936	18.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	184.69610	0.18470		205.79510	0.20580		184.696	18.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	860.59610	0.86060		817.09510	0.81710		860.596	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	159.18880	0.15919		177.85800	0.17786		159.189	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	985.08880	0.98509		939.15800	0.93916		985.089	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	137.78660	0.13779		154.32160	0.15432		137.787	19.97	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,113.68660	1.11369		1,065.62160	1.06562		1,113.687	19.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	114.44320	0.11444		128.54330	0.12854		114.443	20.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,290.34320	1.29034		1,239.84330	1.23984		1,290.343	20.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	87.93810	0.08794		99.12410	0.09912		87.938	21.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,563.83810	1.56384		1,510.42410	1.51042		1,563.838	21.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	66.32580	0.06633		74.99610	0.07500		66.326	22.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,892.22580	1.89223		1,836.29610	1.83630		1,892.226	22.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	59.26970	0.05927		67.08770	0.06709		59.270	23.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,035.16970	2.03517		1,978.38770	1.97839		2,035.170	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		10.54070	10.54070	10.60510	10.60510		16.78	0.00	0	0.00
\$ / R		On 23/12/2013	Any day expiry		1,045.02200	1.04502	1,102.99760	1.10300	1,045.022	15.23	0.00	0	0.00
\$ / R	9.55	On 23/12/2013	Any day expiry	Put	54.32200	0.05432	47.89760	0.04790	54.322	15.23	0.00	0	500.00
\$ / R	9.59	On 23/12/2013	Any day expiry	Call	1,010.78700	1.01079	1,068.19020	1.06819	1,010.787	15.25	0.00	0	0.00
\$ / R	9.59	On 23/12/2013	Any day expiry	Put	60.08700	0.06009	53.09020	0.05309	60.087	15.25	0.00	0	0.00
\$ / R	9.60	On 23/12/2013	Any day expiry	Call	1,002.29780	1.00230	1,059.55300	1.05955	1,002.298	15.25	0.00	0	0.00
\$ / R	9.60	On 23/12/2013	Any day expiry	Put	61.59780	0.06160	54.45300	0.05445	61.598	15.25	0.00	0	0.00
\$ / R	9.61	On 23/12/2013	Any day expiry	Call	993.83880	0.99384	1,050.94380	1.05094	993.839	15.25	0.00	0	0.00
\$ / R	9.61	On 23/12/2013	Any day expiry	Put	63.13880	0.06314	55.84380	0.05584	63.139	15.25	0.00	0	0.00
\$ / R	10.84	On 23/12/2013	Any day expiry	Call	290.96420	0.29096	319.79900	0.31980	290.964	17.56	0.00	0	500.00
\$ / R	10.84	On 23/12/2013	Any day expiry	Put	590.26420	0.59026	554.69900	0.55470	590.264	17.56	0.00	0	0.00
\$ / R		On 28/01/2014	Any day expiry		10.60040	10.60040	10.66400	10.66400		16.82	0.00	0	0.00
\$ / R	10.12	On 28/01/2014	Any day expiry	Call	696.79400	0.69679	742.91870	0.74292	696.794	15.44	0.00	0	6,000.00
\$ / R	10.12	On 28/01/2014	Any day expiry	Put	216.39400	0.21639	198.91870	0.19892	216.394	15.44	0.00	0	0.00
\$ / R	10.51	On 28/01/2014	Any day expiry	Call	494.98700	0.49499	532.32470	0.53232	494.987	16.45	0.00	0	0.00
\$ / R	10.51	On 28/01/2014	Any day expiry	Put	404.58700	0.40459	378.32470	0.37832	404.587	16.45	0.00	0	0.00
\$ / R	10.52	On 28/01/2014	Any day expiry	Call	490.60040	0.49060	527.71710	0.52772	490.600	16.48	0.00	0	0.00
\$ / R	10.52	On 28/01/2014	Any day expiry	Put	410.20040	0.41020	383.71710	0.38372	410.200	16.48	0.00	0	0.00
\$ / R	10.53	On 28/01/2014	Any day expiry	Call	486.25370	0.48625	523.14990	0.52315	486.254	16.50	0.00	0	0.00
\$ / R	10.53	On 28/01/2014	Any day expiry	Put	415.85370	0.41585	389.14990	0.38915	415.854	16.50	0.00	0	0.00
\$ / R		On 26/02/2014	Any day expiry		10.64860	10.64860	10.71150	10.71150		16.90	0.00	0	0.00
\$ / R	10.00	On 26/02/2014	Any day expiry	Call	843.93900	0.84394	891.83390	0.89183	843.939	15.37	0.00	0	6,000.00
\$ / R	10.00	On 26/02/2014	Any day expiry	Put	195.33900	0.19534	180.33390	0.18033	195.339	15.37	0.00	0	0.00
\$ / R	10.57	On 26/02/2014	Any day expiry	Call	534.91890	0.53492	571.39450	0.57139	534.919	16.56	0.00	0	0.00
\$ / R	10.57	On 26/02/2014	Any day expiry	Put	456.31890	0.45632	429.89450	0.42989	456.319	16.56	0.00	0	0.00
\$ / R	10.58	On 26/02/2014	Any day expiry	Call	530.69970	0.53070	566.97740	0.56698	530.700	16.59	0.00	0	0.00
\$ / R	10.58	On 26/02/2014	Any day expiry	Put	462.09970	0.46210	435.47740	0.43548	462.100	16.59	0.00	0	0.00
\$ / R	10.59	On 26/02/2014	Any day expiry	Call	526.51400	0.52651	562.59440	0.56259	526.514	16.61	0.00	0	0.00
\$ / R	10.59	On 26/02/2014	Any day expiry	Put	467.91400	0.46791	441.09440	0.44109	467.914	16.61	0.00	0	0.00
\$ / R		On 28/02/2014	Any day expiry		10.65190	10.65190	10.71480	10.71480		16.91	0.00	0	0.00
\$ / R	9.09	On 28/02/2014	Any day expiry	Call	1,605.52860	1.60553	1,664.33620	1.66434	1,605.529	16.22	0.00	0	0.00
\$ / R	9.09	On 28/02/2014	Any day expiry	Put	43.62860	0.04363	39.53620	0.03954	43.629	16.22	0.00	0	0.00
\$ / R	9.10	On 28/02/2014	Any day expiry	Call	1,596.27280	1.59627	1,655.01520	1.65502	1,596.273	16.20	0.00	0	0.00
\$ / R	9.10	On 28/02/2014	Any day expiry	Put	44.37280	0.04437	40.21520	0.04022	44.373	16.20	0.00	0	0.00
\$ / R	9.11	On 28/02/2014	Any day expiry	Call	1,587.02810	1.58703	1,645.70450	1.64570	1,587.028	16.18	0.00	0	0.00
\$ / R	9.11	On 28/02/2014	Any day expiry	Put	45.12810	0.04513	40.90450	0.04090	45.128	16.18	0.00	0	0.00
\$ / R		On 17/03/2014	Foreign Exchange Future		10.68140	10.68140	10.74410	10.74410		16.99	2,787,845.40	261	43,021.00
\$ / R	7.70	On 17/03/2014	Foreign Exchange Future	Call	2,986.14920	2.98615	3,048.40390	3.04840	2,986.149	19.19	0.00	0	0.00
\$ / R	7.70	On 17/03/2014	Foreign Exchange Future	Put	4.74920	0.00475	4.30390	0.00430	4.749	19.19	0.00	0	0.00
\$ / R	8.20	On 17/03/2014	Foreign Exchange Future	Call	2,492.31250	2.49231	2,553.98160	2.55398	2,492.313	17.93	0.00	0	0.00
\$ / R	8.20	On 17/03/2014	Foreign Exchange Future	Put	10.91250	0.01091	9.88160	0.00988	10.913	17.93	0.00	0	0.00
\$ / R	8.70	On 17/03/2014	Foreign Exchange Future	Call	2,006.05660	2.00606	2,066.45170	2.06645	2,006.057	16.75	0.00	0	0.00
\$ / R	8.70	On 17/03/2014	Foreign Exchange Future	Put	24.65660	0.02466	22.35170	0.02235	24.657	16.75	0.00	0	0.00
\$ / R	9.25	On 17/03/2014	Foreign Exchange Future	Call	1,494.11890	1.49412	1,551.32600	1.55133	1,494.119	15.87	0.00	0	0.00
\$ / R	9.25	On 17/03/2014	Foreign Exchange Future	Put	62.71890	0.06272	57.22600	0.05723	62.719	15.87	0.00	0	200.00
\$ / R	9.59	On 17/03/2014	Foreign Exchange Future	Call	1,197.10590	1.19711	1,251.00510	1.25101	1,197.106	15.32	0.00	0	0.00
\$ / R	9.59	On 17/03/2014	Foreign Exchange Future	Put	105.70590	0.10571	96.90510	0.09691	105.706	15.32	0.00	0	0.00
\$ / R	9.60	On 17/03/2014	Foreign Exchange Future	Call	1,188.67490	1.18867	1,242.45800	1.24246	1,188.675	15.31	0.00	0	0.00
\$ / R	9.60	On 17/03/2014	Foreign Exchange Future	Put	107.27490	0.10727	98.35800	0.09836	107.275	15.31	0.00	0	0.00
\$ / R	9.61	On 17/03/2014	Foreign Exchange Future	Call	1,180.26340	1.18026	1,233.92920	1.23393	1,180.263	15.29	0.00	0	0.00
\$ / R	9.61	On 17/03/2014	Foreign Exchange Future	Put	108.86340	0.10886	99.82920	0.09983	108.863	15.29	0.00	0	0.00
\$ / R	9.70	On 17/03/2014	Foreign Exchange Future	Call	1,105.47170	1.10547	1,158.02990	1.15803	1,105.472	15.15	0.00	0	0.00
\$ / R	9.70	On 17/03/2014	Foreign Exchange Future	Put	124.07170	0.12407	113.92990	0.11393	124.072	15.15	0.00	0	6.00
\$ / R	9.75	On 17/03/2014	Foreign Exchange Future	Call	1,067.23940	1.06724	1,119.04860	1.11905	1,067.239	15.19	0.00	0	0.00
\$ / R	9.75	On 17/03/2014	Foreign Exchange Future	Put	135.83940	0.13584	124.94860	0.12495	135.839	15.19	0.00	0	250.00
\$ / R	10.25	On 17/03/2014	Foreign Exchange Future	Call	731.22320	0.73122	774.29560	0.77430	731.223	15.68	0.00	0	0.00
\$ / R	10.25	On 17/03/2014	Foreign Exchange Future	Put	299.82320	0.29982	280.19560	0.28020	299.823	15.68	0.00	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	679.05930		0.67906		720.17130	0.72017	679.059	15.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	347.65930		0.34766		326.07130	0.32607	347.659	15.94	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	654.34230		0.65434		694.47950	0.69448	654.342	16.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	372.94230		0.37294		350.37950	0.35038	372.942	16.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	607.54750		0.60755		645.75560	0.64576	607.548	16.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	426.14750		0.42615		401.65560	0.40166	426.148	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	564.13850		0.56414		600.45510	0.60046	564.138	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	482.73850		0.48274		456.35510	0.45636	482.738	16.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	543.64990		0.54365		579.03910	0.57904	543.650	16.73	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	512.24990		0.51225		484.93910	0.48494	512.250	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	469.44380		0.46944		501.27340	0.50127	469.444	17.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	638.04380		0.63804		607.17340	0.60717	638.044	17.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	421.23340		0.42123		450.56890	0.45057	421.233	17.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	739.83340		0.73983		706.46890	0.70647	739.833	17.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	392.22400		0.39222		419.98920	0.41999	392.224	17.93	6,660,600.00	600	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	810.82400		0.81082		775.88920	0.77589	810.824	17.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	378.59150		0.37859		405.60000	0.40560	378.592	18.06	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	847.19150		0.84719		811.50000	0.81150	847.191	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	352.96280		0.35296		378.51520	0.37852	352.963	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	921.56280		0.92156		884.41520	0.88442	921.563	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	297.92960		0.29793		320.18460	0.32018	297.930	19.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,116.52960		1.11653		1,076.08460	1.07608	1,116.530	19.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	253.36890		0.25337		272.78440	0.27278	253.369	19.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,321.96890		1.32197		1,278.68440	1.27868	1,321.969	19.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	216.54380		0.21654		233.51070	0.23351	216.544	20.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,535.14380		1.53514		1,489.41070	1.48941	1,535.144	20.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	186.12990		0.18613		200.99580	0.20100	186.130	21.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,754.72990		1.75473		1,706.89580	1.70690	1,754.730	21.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	161.22780		0.16123		174.30750	0.17431	161.228	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,979.82780		1.97983		1,930.20750	1.93021	1,979.828	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	144.54270		0.14454		156.38970	0.15639	144.543	22.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,163.14270		2.16314		2,112.28970	2.11229	2,163.143	22.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	133.61070		0.13361		144.63360	0.14463	133.611	22.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,302.21070		2.30221		2,250.53360	2.25053	2,302.211	22.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	127.97480		0.12797		138.44910	0.13845	127.975	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,446.57480		2.44657		2,394.34910	2.39435	2,446.575	23.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	97.47450		0.09747		104.94820	0.10495	97.475	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,666.07450		3.66607		3,610.84820	3.61085	3,666.075	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	81.68250		0.08168		88.16330	0.08816	81.683	28.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,900.28250		3.90028		3,844.06330	3.84406	3,900.283	28.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.68490		10.68490		10.74760	10.74760		16.99	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,644.00210		1.64400		1,702.33950	1.70234	1,644.002	16.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	49.10210		0.04910		44.73950	0.04474	49.102	16.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,634.81580		1.63482		1,693.08640	1.69309	1,634.816	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	49.91580		0.04992		45.48640	0.04549	49.916	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,625.64110		1.62564		1,683.84420	1.68384	1,625.641	16.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	50.74110		0.05074		46.24420	0.04624	50.741	16.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.80310		10.80310		10.86500	10.86500		17.05	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,080.74330		1.08074		1,128.85470	1.12885	1,080.743	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	217.64330		0.21764		203.85470	0.20385	217.643	15.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,073.91370		1.07391		1,121.87690	1.12188	1,073.914	15.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	220.81370		0.22081		206.87690	0.20688	220.814	15.28	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,067.11350		1.06711		1,114.92790	1.11493	1,067.114	15.29	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	224.01350		0.22401		209.92790	0.20993	224.013	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.83650		10.83650		10.89830	10.89830		17.13	0.00	0	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,414.60480		2.41460		2,474.22240	2.47422	2,414.605	16.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	28.10480		0.02810		25.92240	0.02592	28.105	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	2,128.84610	2.12885	2,187.40480	2.18740	2,128.846	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	42.34610	0.04235	39.10480	0.03910	42.346	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,898.65180	1.89865	1,955.86370	1.95586	1,898.652	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	62.15180	0.06215	57.56370	0.05756	62.152	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,719.55690	1.71956	1,775.41180	1.77541	1,719.557	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	83.05690	0.08306	77.11180	0.07711	83.057	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,386.79970	1.38680	1,439.19200	1.43919	1,386.800	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	140.29970	0.14030	130.89200	0.13089	140.300	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,378.60010	1.37860	1,430.88860	1.43089	1,378.600	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	142.10010	0.14210	132.58860	0.13259	142.100	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,370.41880	1.37042	1,422.60260	1.42260	1,370.419	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	143.91880	0.14392	134.30260	0.13430	143.919	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,257.86840	1.25787	1,308.50490	1.30850	1,257.868	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	171.36840	0.17137	160.20490	0.16020	171.368	15.16	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,218.60950	1.21861	1,268.65610	1.26866	1,218.609	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	182.10950	0.18211	170.35610	0.17036	182.110	15.11	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	665.94770	0.66595	700.83110	0.70083	665.948	16.88	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	629.44770	0.62945	602.53110	0.60253	629.448	16.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	425.00950	0.42501	449.64330	0.44964	425.009	18.75	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,188.50950	1.18851	1,151.34330	1.15134	1,188.509	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	363.87030	0.36387	385.50110	0.38550	363.870	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,427.37030	1.42737	1,387.20110	1.38720	1,427.370	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	313.30890	0.31331	332.33970	0.33234	313.309	20.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,676.80890	1.67681	1,634.03970	1.63404	1,676.809	20.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	271.62940	0.27163	288.42560	0.28843	271.629	20.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,935.12940	1.93513	1,890.12560	1.89013	1,935.129	20.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	227.45550	0.22746	241.77560	0.24178	227.455	21.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,290.95550	2.29096	2,243.47560	2.24348	2,290.955	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			10.96880	10.96880		11.02970		17.28	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,237.03810	1.23704	1,284.14990	1.28415	1,237.038	15.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	258.23810	0.25824	244.44990	0.24445	258.238	15.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,230.47070	1.23047	1,277.45210	1.27745	1,230.471	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	261.67070	0.26167	247.75210	0.24775	261.671	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,223.93430	1.22393	1,270.78470	1.27078	1,223.934	15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	265.13430	0.26513	251.08470	0.25108	265.134	15.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,029.19280	1.02919	1,071.72970	1.07173	1,029.193	15.72	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	390.39280	0.39039	372.02970	0.37203	390.393	15.72	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	440.10480	0.44010	462.51530	0.46252	440.105	19.43	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,541.30480	1.54130	1,502.81530	1.50282	1,541.305	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.01630	11.01630		11.07220		17.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,137.64130	3.13764	3,192.25970	3.19226	3,137.641	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.34130	0.02134	20.05970	0.02006	21.341	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,655.45130	2.65545	2,709.02890	2.70903	2,655.451	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	39.15130	0.03915	36.82890	0.03683	39.151	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,185.36970	2.18537	2,237.24610	2.23725	2,185.370	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	69.06970	0.06907	65.04610	0.06505	69.070	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,358.06330	1.35806	1,402.37360	1.40237	1,358.063	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	241.76330	0.24176	230.17360	0.23017	241.763	15.33	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,107.10080	1.10710	1,146.94430	1.14694	1,107.101	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	380.80080	0.38080	364.74430	0.36474	380.801	15.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,101.36280	1.10136	1,141.08560	1.14109	1,101.363	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	385.06280	0.38506	368.88560	0.36889	385.063	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,095.65110	1.09565	1,135.25310	1.13525	1,095.651	15.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	389.35110	0.38935	373.05310	0.37305	389.351	15.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	797.93120	0.79793	829.90800	0.82991	797.931	17.05	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	731.63120	0.73163	707.70800	0.70771	731.631	17.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	473.96140	0.47396	495.15100	0.49515	473.961	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,557.66140	1.55766	1,522.95100	1.52295	1,557.661	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	386.65720	0.38666	404.46220	0.40446	386.657	20.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,970.35720	1.97036	1,932.26220	1.93226	1,970.357	20.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	315.13210	0.31513	329.97890	0.32998	315.132	21.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,448.83210	2.44883	2,407.77890	2.40778	2,448.832	21.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.19400	11.19400	11.22430	11.22430		17.72	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,227.06050	3.22706	3,256.48520	3.25649	3,227.060	17.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	33.06050	0.03306	32.18520	0.03219	33.061	17.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,798.77360	2.79877	2,827.63600	2.82764	2,798.774	16.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	54.77360	0.05477	53.33600	0.05334	54.774	16.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,751.81030	2.75181	2,780.59500	2.78060	2,751.810	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	57.81030	0.05781	56.29500	0.05630	57.810	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,704.98880	2.70499	2,733.69220	2.73369	2,704.989	16.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	60.98880	0.06099	59.39220	0.05939	60.989	16.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,794.75820	1.79476	1,820.44890	1.82045	1,794.758	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	200.75820	0.20076	196.14890	0.19615	200.758	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,495.58310	1.49558	1,519.46800	1.51947	1,495.583	15.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	301.58310	0.30158	295.16800	0.29517	301.583	15.71	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	968.05680	0.96806	986.45190	0.98645	968.057	17.28	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	774.05680	0.77406	762.15190	0.76215	774.057	17.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.93510	11.93510	11.85860	11.85860		18.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,970.49460	2.97049	2,903.36770	2.90337	2,970.495	16.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	185.39460	0.18539	194.76770	0.19477	185.395	16.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,928.03720	2.92804	2,861.22800	2.86123	2,928.037	16.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	192.93720	0.19294	202.62800	0.20263	192.937	16.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,885.80430	2.88580	2,819.31960	2.81932	2,885.804	16.25	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	200.70430	0.20070	210.71960	0.21072	200.704	16.25	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.37320	10.37320	10.44540	10.44540		17.11	20,787,892.80	2,004	715.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	148,334.40840	1.48334	155,552.07870	1.55552	148,334.408	22.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	14.40840	0.00014	12.07870	0.00012	14.408	22.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	147,335.18530	1.47335	154,552.70730	1.54553	147,335.185	21.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	15.18530	0.00015	12.70730	0.00013	15.185	21.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	146,336.00440	1.46336	153,553.36900	1.53553	146,336.004	21.93	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	16.00440	0.00016	13.36900	0.00013	16.004	21.93	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	77,817.23070	0.77817	84,918.09370	0.84918	77,817.231	18.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	497.23070	0.00497	378.09370	0.00378	497.231	18.18	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	17,124.61970	0.17125	21,617.98140	0.21618	17,124.620	16.90	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	14,804.61970	0.14805	12,077.98140	0.12078	14,804.620	16.90	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.52410	10.52410	10.58870	10.58870		16.86	0.00	0	23.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4,304.37640	0.04304	3,764.64360	0.03765	4,304.376	15.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	107,714.37640	1.07714	113,634.64360	1.13635	107,714.376	15.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,399.61270	0.04400	3,848.83770	0.03849	4,399.613	15.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	106,809.61270	1.06810	112,718.83770	1.12719	106,809.613	15.39	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	105,906.69750	1.05907	111,804.69500	1.11805	105,906.698	15.36	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,496.69750	0.04497	3,934.69500	0.03935	4,496.698	15.36	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	51,126.21280	0.51126	55,478.39400	0.55478	51,126.213	15.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	23,716.21280	0.23716	21,608.39400	0.21608	23,716.213	15.95	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	45,884.26750	0.45884	49,963.93300	0.49964	45,884.268	16.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	28,474.26750		0.28474	26,093.93300	0.26094	28,474.268	16.21	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	26,602.37040		0.26602	29,408.83410	0.29409	26,602.370	17.70	0.00	0	0.00	
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	59,192.37040		0.59192	55,538.83410	0.55539	59,192.370	17.70	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.68140	10.68140		10.74410	10.74410		16.99	0.00	0	25.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	61,207.12800		0.61207	65,047.07980	0.65047	61,207.128	16.31	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	42,067.12800		0.42067	39,637.07980	0.39637	42,067.128	16.31	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	60,754.75060		0.60755	64,575.56040	0.64576	60,754.751	16.33	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	42,614.75060		0.42615	40,165.56040	0.40166	42,614.751	16.33	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	60,305.76030		0.60306	64,107.46590	0.64107	60,305.760	16.36	0.00	0	0.00	
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	43,165.76030		0.43166	40,697.46590	0.40697	43,165.760	16.36	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future			16.10990	16.10990		16.22030	16.22030		16.21	26,903,533.00	1,670	40,059.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,376.94750		1.37695	1,485.91320	1.48591	1,376.948	20.09	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	7.04750		0.00705	5.61320	0.00561	7.048	20.09	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,367.05930		1.36706	1,475.99390	1.47599	1,367.059	20.01	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	7.15930		0.00716	5.69390	0.00569	7.159	20.01	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	1,357.17310		1.35717	1,466.07610	1.46608	1,357.173	19.93	0.00	0	0.00	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	7.27310		0.00727	5.77610	0.00578	7.273	19.93	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future			16.33350	16.33350		16.43180	16.43180		16.18	22,458,562.50	1,375	8,304.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,526.07440		1.52607	1,614.35600	1.61436	1,526.074	15.13	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	82.57440		0.08257	72.55600	0.07256	82.574	15.13	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,517.55990		1.51756	1,605.69100	1.60569	1,517.560	15.13	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	84.05990		0.08406	73.89100	0.07389	84.060	15.13	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,509.06550		1.50907	1,597.04450	1.59704	1,509.065	15.14	0.00	0	0.00	
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	85.56550		0.08557	75.24450	0.07524	85.565	15.14	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future			16.56820	16.56820		16.66340	16.66340		16.20	8,284,100.00	500	1,281.00	
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	29.27770		0.02928	26.86720	0.02687	29.278	19.02	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,747.47770		3.74748	3,840.26720	3.84027	3,747.478	19.02	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,600.05670		3.60006	3,692.58950	3.69259	3,600.057	18.57	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	31.85670		0.03186	29.18950	0.02919	31.857	18.57	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,413.25570		2.41326	2,500.50440	2.50050	2,413.256	16.32	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	95.05570		0.09506	87.10440	0.08710	95.056	16.32	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,376.84510		2.37685	2,463.80960	2.46381	2,376.845	16.26	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	98.64510		0.09865	90.40960	0.09041	98.645	16.26	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,367.76120		2.36776	2,454.65340	2.45465	2,367.761	16.25	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	99.56120		0.09956	91.25340	0.09125	99.561	16.25	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,358.68490		2.35868	2,445.50420	2.44550	2,358.685	16.23	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	100.48490		0.10048	92.10420	0.09210	100.485	16.23	0.00	0	0.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	119.55580		0.11956	109.68370	0.10968	119.556	15.96	0.00	0	327.00	
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,187.75580		2.18776	2,273.08370	2.27308	2,187.756	15.96	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future			16.80090	16.80090		16.89410	16.89410		16.44	0.00	0	200.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,339.25480		1.33925	1,402.59830	1.40260	1,339.255	15.60	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	578.35480		0.57835	548.49830	0.54850	578.355	15.60	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,333.36390		1.33336	1,396.55620	1.39656	1,333.364	15.60	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	582.46390		0.58246	552.45620	0.55246	582.464	15.60	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,327.88810		1.32789	1,390.92560	1.39093	1,327.888	15.61	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	586.98810		0.58699	556.82560	0.55683	586.988	15.61	0.00	0	0.00	
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10611	0.10611		0.10742	0.10742		17.60	0.00	0	241.00	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,611.65680		0.01612	1,742.46210	0.01742	1,611.657	24.54	0.00	0	0.00	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.25680		0.00000	0.16210	0.00000	0.257	24.54	0.00	0	0.00	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	624.14140		0.00624	749.40950	0.00749	624.141	17.60	0.00	0	0.00	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	12.74140		0.00013	7.10950	0.00007	12.741	17.60	0.00	0	0.00	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	61.13700		0.00061	100.44730	0.00100	61.137	20.09	0.00	0	0.00	
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	449.73700		0.00450	358.14730	0.00358	449.737	20.09	0.00	0	0.00	
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10771	0.10771		0.10895	0.10895		16.57	0.00	0	14,275.00	

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	1,778.17960	0.01778	1,900.28720	0.01900	1,778.180	16.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	6.97960	0.00007	5.08720	0.00005	6.980	16.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	877.61420	0.00878	981.07170	0.00981	877.614	16.57	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	106.41420	0.00106	85.87170	0.00086	106.414	16.57	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	327.71010	0.00328	386.61500	0.00387	327.710	18.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	556.51010	0.00557	491.41500	0.00491	556.510	18.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.83260	13.83260	13.98160	13.98160		15.82	62,066,876.20	4,487	69,937.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,532.63170	2.53263	2,681.62230	2.68162	2,532.632	24.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.03170	0.00003	0.02230	0.00002	0.032	24.85	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,332.66830	2.33267	2,481.64670	2.48165	2,332.668	24.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.06830	0.00007	0.04670	0.00005	0.068	24.05	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,282.68260	2.28268	2,431.65610	2.43166	2,282.683	23.85	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.08260	0.00008	0.05610	0.00006	0.083	23.85	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,843.03200	1.84303	1,991.87910	1.99188	1,843.032	22.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.43200	0.00043	0.27910	0.00028	0.432	22.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,833.04840	1.83305	1,981.88940	1.98189	1,833.048	22.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.44840	0.00045	0.28940	0.00029	0.448	22.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,823.06530	1.82307	1,971.90010	1.97190	1,823.065	21.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.46530	0.00047	0.30010	0.00030	0.465	21.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,783.13970	1.78314	1,931.94670	1.93195	1,783.140	21.83	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	0.53970	0.00054	0.34670	0.00035	0.540	21.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,733.24930	1.73325	1,882.01520	1.88202	1,733.249	21.62	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	0.64930	0.00065	0.41520	0.00042	0.649	21.62	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1.12610	0.00113	0.71110	0.00071	1.126	21.02	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,583.72610	1.58373	1,732.31110	1.73231	1,583.726	21.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,484.21990	1.48422	1,632.61580	1.63262	1,484.220	20.61	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	1.61990	0.00162	1.01580	0.00102	1.620	20.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,285.91980	1.28592	1,433.65930	1.43366	1,285.920	19.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	3.31980	0.00332	2.05930	0.00206	3.320	19.81	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	7.58970	0.00759	4.52010	0.00452	7.590	17.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	990.18970	0.99019	1,136.12010	1.13612	990.190	17.86	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	747.76110	0.74776	890.33660	0.89034	747.761	16.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	15.16110	0.01516	8.73660	0.00874	15.161	16.11	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	211.73090	0.21173	304.84690	0.30485	211.731	15.51	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	179.13090	0.17913	123.24690	0.12325	179.131	15.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Put	295.14940	0.29515	0.00000	0.00000	295.149	15.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Call	127.74940	0.12775	0.00000	0.00000	127.749	15.82	2,100,150.00	150	150.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Call	101.95040	0.10195	162.18050	0.16218	101.950	16.17	0.00	0	42,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Put	359.35040	0.35935	270.58050	0.27058	359.350	16.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	702.17350	0.70217	580.60730	0.58061	702.174	17.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	34.77350	0.03477	62.20730	0.06221	34.773	17.77	0.00	0	7,900.00
€ / R	On 21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	402.48690	0.40249	404.19670	0.40420	402.487	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	216.78690	0.21679	218.49670	0.21850	216.787	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	396.90420	0.39690	398.62170	0.39862	396.904	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	221.20420	0.22120	222.92170	0.22292	221.204	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	391.37770	0.39138	393.10250	0.39310	391.378	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	225.67770	0.22568	227.40250	0.22740	225.678	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			14.03880	14.03880	14.17840	14.17840		16.06	7,609,029.60	542	35,638.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,848.15880	2.84816	2,985.94650	2.98595	2,848.159	20.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	9.35880	0.00936	7.54650	0.00755	9.359	20.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,608.33340	2.60833	2,745.46880	2.74547	2,608.333	19.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	12.53340	0.01253	10.06880	0.01007	12.533	19.28	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,559.09830	2.55910	2,696.07480	2.69607	2,559.098	19.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	13.29830	0.01330	10.67480	0.01067	13.298	19.11	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,509.91100	2.50991	2,646.71830	2.64672	2,509.911	18.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	14.11100		0.01411		11.31830	0.01132	14.111	18.95	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,583.69660		1.58370	1,713.98260	1.71398	1,583.697	15.74	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	44.89660		0.04490	35.58260	0.03558	44.897	15.74	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,489.62760		1.48963	1,618.65430	1.61865	1,489.628	15.40	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	50.82760		0.05083	40.25430	0.04025	50.828	15.40	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,055.69880		1.05570	1,173.16260	1.17316	1,055.699	14.82	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	116.89880		0.11690	94.76260	0.09476	116.899	14.82	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	978.25240		0.97825	0.00000	0.00000	978.252	14.85	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	139.45240		0.13945	0.00000	0.00000	139.452	14.85	212,356,500.00	15,000	7,500.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	496.08080		0.49608	0.00000	0.00000	496.081	15.74	2,800,200.00	200	200.00	
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	457.28080		0.45728	0.00000	0.00000	457.281	15.74	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	153.15070		0.15315	0.00000	0.00000	153.151	18.65	212,356,500.00	15,000	7,500.00	
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,464.35070		1.46435	0.00000	0.00000	1,464.351	18.65	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.25350		14.25350	14.39140	14.39140		16.07	0.00	0	0	7,797.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,853.14320		1.85314	1,977.63230	1.97763	1,853.143	15.21	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	89.64320		0.08964	76.23230	0.07623	89.643	15.21	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	90.76080		0.09076	77.20020	0.07720	90.761	15.20	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,844.26080		1.84426	1,968.60020	1.96860	1,844.261	15.20	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,835.38830		1.83539	1,959.57670	1.95958	1,835.388	15.19	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	91.88830		0.09189	78.17670	0.07818	91.888	15.19	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.46590		14.46590	14.60340	14.60340		16.03	0.00	0	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,133.43010		1.13343	1,227.85500	1.22785	1,133.430	14.92	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	457.53010		0.45753	414.45500	0.41446	457.530	14.92	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,127.49980		1.12750	1,221.65390	1.22165	1,127.500	14.92	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	461.59980		0.46160	418.25390	0.41825	461.600	14.92	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,121.58660		1.12159	1,215.46970	1.21547	1,121.587	14.92	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	465.68660		0.46569	422.06970	0.42207	465.687	14.92	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.95680		14.95680	15.05410	15.05410		16.62	0.00	0	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	473.12220		0.47312	447.98430	0.44798	473.122	15.11	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,739.92220		1.73992	1,812.08430	1.81208	1,739.922	15.11	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,733.73720		1.73374	1,805.75820	1.80576	1,733.737	15.12	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	476.93720		0.47694	451.65820	0.45166	476.937	15.12	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,727.57020		1.72757	1,799.44980	1.79945	1,727.570	15.13	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	480.77020		0.48077	455.34980	0.45535	480.770	15.13	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future			107.04845		107.04845	107.08816	107.08816		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future			0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,941.55000		3.94155	3,901.84000	3.90184	3,941.550	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,951.55000		3.95155	3,911.84000	3.91184	3,951.550	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,961.55000		3.96155	3,921.84000	3.92184	3,961.550	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future			101.85413		101.85413	101.88781	101.88781		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	8,135.87000		8.13587	8,102.19000	8.10219	8,135.870	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	8,145.87000		8.14587	8,112.19000	8.11219	8,145.870	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	8,155.87000		8.15587	8,122.19000	8.12219	8,155.870	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future			105.14425		105.14425	105.17864	105.17864		0.00	0.00	0	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,845.75000		4.84575	4,811.36000	4.81136	4,845.750	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,855.75000		4.85575	4,821.36000	4.82136	4,855.750	0.00	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,865.75000		4.86575	4,831.36000	4.83136		4,865.750		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			398.12200		398.12200	399.07100	399.07100				0.00	0	0.00
AL37	On 06/02/2014	Index Future			403.32700		403.32700	404.30600	404.30600				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			467.33700		467.33700	467.08100	467.08100				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			473.44700		473.44700	473.20800	473.20800				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			421.32100		421.32100	421.74200	421.74200				0.00	0	770.00
ALBI	On 06/02/2014	Index Future			426.82900		426.82900	427.27500	427.27500				0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.26540		9.26540	9.34680	9.34680			11.83	14,083,408.00	1,520	7,652.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	766.02860		0.76603	847.16210	0.84716		766.029	15.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.62860		0.00063	0.36210	0.00036		0.629	15.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	5.75050		0.00575	3.32540	0.00333		5.750	13.66	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	471.15050		0.47115	550.12540	0.55013		471.151	13.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	386.04370		0.38604	463.03230	0.46303		386.044	13.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	10.64370		0.01064	6.23230	0.00623		10.644	13.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	376.77750		0.37678	453.47360	0.45347		376.778	13.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	11.37750		0.01138	6.67360	0.00667		11.378	13.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	367.62770		0.36763	443.99460	0.44399		367.628	13.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	12.22770		0.01223	7.19460	0.00719		12.228	13.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	84.79720		0.08480	129.30720	0.12931		84.797	11.97	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	119.39720		0.11940	82.50720	0.08251		119.397	11.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.55960		0.00056	1.34940	0.00135		0.560	17.77	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,035.15960		1.03516	954.54940	0.95455		1,035.160	17.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.34480		9.34480	9.41900	9.41900			11.87	2,336,200.00	250	10,730.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,060.33730		1.06034	1,131.39010	1.13139		1,060.337	13.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	15.53730		0.01554	12.39010	0.01239		15.537	13.76	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	777.42530		0.77743	845.08320	0.84508		777.425	12.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	32.62530		0.03263	26.08320	0.02608		32.625	12.55	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	261.33970		0.26134	304.50350	0.30450		261.340	11.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	216.53970		0.21654	185.50350	0.18550		216.540	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	189.80790		0.18981	225.22120	0.22522		189.808	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	305.00790		0.30501	266.22120	0.26622		305.008	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	186.05900		0.18606	220.99760	0.22100		186.056	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	311.25590		0.31126	271.99760	0.27200		311.256	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	182.36720		0.18237	216.83970	0.21684		182.367	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	317.56720		0.31757	277.83970	0.27784		317.567	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	142.65230		0.14265	171.71830	0.17172		142.652	12.21	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	397.85230		0.39785	352.71830	0.35272		397.852	12.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	27.69000		0.02769	35.81830	0.03582		27.690	13.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	982.89000		0.98289	916.81830	0.91682		982.890	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	16.57190		0.01657	21.59490	0.02159		16.572	14.27	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,271.77190		1.27177	1,202.59490	1.20259		1,271.772	14.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.42960		9.42960	9.50250	9.50250			12.06	1,037,256.00	110	3,845.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	308.29220		0.30829	346.06410	0.34606		308.292	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	368.69220		0.36869	333.56410	0.33356		368.692	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	303.84710		0.30385	341.27840	0.34128		303.847	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	374.24710		0.37425	338.77840	0.33878		374.247	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	380.15810		0.38016	344.35230	0.34435		380.158	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	299.75810		0.29976	336.85230	0.33685		299.758	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.51540		9.51540	9.58810	9.58810			12.23	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	271.23640		0.27124	300.99470	0.30099		271.236	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	645.83640		0.64584	602.89470	0.60289		645.836	12.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	268.19840		0.26820	297.71290	0.29771		268.198	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	652.79840		0.65280	609.61290	0.60961		652.798	12.59	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	265.18820		0.26519	294.46010	0.29446		265.188	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	659.78820		0.65979	616.36010	0.61636		659.788	12.60	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.10900		10.10900	10.06740	10.06740			13.52	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,920.63560		2.92064	2,881.62890	2.88163		2,920.636	14.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	61.63560		0.06164	64.22890	0.06423		61.636	14.99	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,873.89670		2.87390	2,835.01450	2.83501		2,873.897	14.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	64.89670		0.06490	67.61450	0.06761		64.897	14.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	68.29810		0.06830	71.14510	0.07115		68.298	14.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,827.29810		2.82730	2,788.54510	2.78855		2,827.298	14.85	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.88800		9.88800	9.93890	9.93890			15.60	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	801.21230		0.80121	851.63950	0.85164		801.212	18.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	3.21230		0.00321	2.73950	0.00274		3.212	18.29	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	791.35430		0.79135	841.75580	0.84176		791.354	18.21	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	3.35430		0.00335	2.85580	0.00286		3.354	18.21	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	781.50280		0.78150	831.87720	0.83188		781.503	18.13	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	3.50280		0.00350	2.97720	0.00298		3.503	18.13	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			10.00930		10.00930	10.05270	10.05270			15.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	369.06580		0.36907	394.90600	0.39491		369.066	15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	299.76580		0.29977	282.20600	0.28221		299.766	15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	364.13030		0.36413	389.76830	0.38977		364.130	15.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	304.83030		0.30483	287.06830	0.28707		304.830	15.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	359.24330		0.35924	384.67880	0.38468		359.243	15.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	309.94330		0.30994	291.97880	0.29198		309.943	15.49	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			325.65350		325.65350	-357.77540	-357.77540				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			573.24560		573.24560	612.83910	612.83910				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			764.43020		764.43020	823.89490	823.89490				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			585.07740		585.07740	665.18430	665.18430				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			253.68970		253.68970	270.91310	270.91310				1,260,000.00	5,000	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			205.85770		205.85770	262.82430	262.82430				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	10,000.00020	10,000.00020				0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			10,000.00020		10,000.00020	7,859.10280	7,859.10280				0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			39.19550		39.19550	44.23590	44.23590				0.00	0	30,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEV	On 23/09/2013	Can-Do Future			38.99640		38.99640		39.67680	39.67680			0.00	0	16,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			2,594.22140		2,594.22140		3,062.85830	3,062.85830			0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.26220		11.26220		11.38080	11.38080		17.06	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,423.44000		1.42344	1,541.66580	1.54167	1,423.440	23.90	23.90	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	1.24000		0.00124	0.86580	0.00087	1.240	23.90	23.90	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,413.49190		1.41349	1,531.70140	1.53170	1,413.492	23.85	23.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	1.29190		0.00129	0.90140	0.00090	1.292	23.85	23.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,403.54590		1.40355	1,521.73830	1.52174	1,403.546	23.81	23.81	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	1.34590		0.00135	0.93830	0.00094	1.346	23.81	23.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.43570		11.43570	11.54670	11.54670		16.98	16.98	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	786.09870		0.78610	874.18410	0.87418	786.099	15.79	15.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	140.39870		0.14040	117.48410	0.11748	140.399	15.79	15.79	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	779.00210		0.77900	866.72590	0.86673	779.002	15.81	15.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	143.30210		0.14330	120.02590	0.12003	143.302	15.81	15.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	771.94520		0.77195	859.30490	0.85930	771.945	15.82	15.82	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	146.24520		0.14625	122.60490	0.12260	146.245	15.82	15.82	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.69490		1.69490	1.70710	1.70710		16.33	16.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	2,049.93950		0.20499	2,171.75250	0.21718	2,049.940	21.26	21.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.93950		0.00009	0.75250	0.00008	0.940	21.26	21.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,950.26090		0.19503	2,072.00070	0.20720	1,950.261	20.91	20.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	1.26090		0.00013	1.00070	0.00010	1.261	20.91	20.91	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,850.69010		0.18507	1,972.32980	0.19723	1,850.690	20.56	20.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	1.69010		0.00017	1.32980	0.00013	1.690	20.56	20.56	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.71040		1.71040	1.72140	1.72140		15.96	15.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	921.96630		0.09220	1,000.49400	0.10005	921.966	15.71	15.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	317.96630		0.03180	286.49400	0.02865	317.966	15.71	15.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	860.23130		0.08602	936.01500	0.09360	860.231	15.76	15.76	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	356.23130		0.03562	322.01500	0.03220	356.231	15.76	15.76	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	801.27920		0.08013	874.25550	0.08743	801.279	15.81	15.81	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	397.27920		0.03973	360.25550	0.03603	397.279	15.81	15.81	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.88445		107.88445	107.92011	107.92011		0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,105.55000		2.10555	2,069.89000	2.06989	2,105.550	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,115.55000		2.11555	2,079.89000	2.07989	2,115.550	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,125.55000		2.12555	2,089.89000	2.08989	2,125.550	0.00	0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.96982		80.00367	9.97389	79.97465		0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,760.57000		11.76057	11,789.59000	11.78959	11,760.570	0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	11,672.29000		11.67229	11,701.31000	11.70131	11,672.290	0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,584.14000		11.58414	11,613.16000	11.61316	11,584.140	0.00	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
ES33	On 06/02/2014	Bond Future			10.10251		81.04954		10.10618	81.02393			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	4,086.63000		4.08663		4,112.24000	4.11224	4,086.630		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	4,011.10000		4.01110		4,036.71000	4.03671	4,011.100		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	3,935.68000		3.93568		3,961.29000	3.96129	3,935.680		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			420.84600		420.84600		421.33300	421.33300			0.00	0	110.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	251,440.00000		25.14400		246,570.00000	24.65700	251,440.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	251,540.00000		25.15400		246,670.00000	24.66700	251,540.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	251,640.00000		25.16400		246,770.00000	24.67700	251,640.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			426.34800		426.34800		426.86000	426.86000			0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	136,420.00000		13.64200		131,300.00000	13.13000	136,420.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	136,520.00000		13.65200		131,400.00000	13.14000	136,520.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	136,620.00000		13.66200		131,500.00000	13.15000	136,620.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			432.00500		432.00500		432.60500	432.60500			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	99,850.00000		9.98500		93,850.00000	9.38500	99,850.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	99,950.00000		9.99500		93,950.00000	9.39500	99,950.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	100,050.00000		10.00500		94,050.00000	9.40500	100,050.000		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			191.91900		191.91900		191.95800	191.95800			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			194.45100		194.45100		194.49900	194.49900			0.00	0	166.00
ILBI	On 07/11/2013	Index Future			520.02500		520.02500		520.02500	520.02500			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			527.05600		527.05600		527.05600	527.05600			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	5.23000	94.77000		5.21000	94.79000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.30000	94.70000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.47000	94.53000		5.40000	94.60000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.56000	94.44000		5.48000	94.52000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.72000	94.28000		5.63000	94.37000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.92000	94.08000		5.81000	94.19000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	6.09000	93.91000		5.98000	94.02000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.52000	93.48000		6.41000	93.59000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.89000	93.11000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.23000	92.77000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.55000	92.45000		7.42000	92.58000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.85000	92.15000		7.71000	92.29000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	8.08610	8.08610		8.13470	8.13470		12.65	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	498.98460	0.49898		546.81920	0.54682	498.985	14.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	2.88460	0.00288		2.11920	0.00212	2.885	14.60	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	489.14000	0.48914		536.92620	0.53693	489.140	14.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	3.04000	0.00304		2.22620	0.00223	3.040	14.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	479.30520	0.47931		527.03960	0.52704	479.305	14.35	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	3.20520	0.00321		2.33960	0.00234	3.205	14.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16500	8.16500		8.20740	8.20740		11.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	220.29720	0.22030		244.49230	0.24449	220.297	11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	195.29720	0.19530		177.09230	0.17709	195.297	11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	215.29630	0.21530		239.17060	0.23917	215.296	11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	200.29630	0.20030		181.77060	0.18177	200.296	11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	210.37190	0.21037		233.92510	0.23393	210.372	11.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	205.37190	0.20537		186.52510	0.18653	205.372	11.79	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.44770	9.44770	0.10584	9.33510	9.33510		18.70	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	157.30020	0.01573	0.10584	94.15720	0.00942	157.300	19.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	6,080.30020	0.60803	0.10584	7,143.15720	0.71432	6,080.300	19.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	151.12670	0.01511	0.10584	90.38800	0.00904	151.127	19.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	6,174.12670	0.61741	0.10584	7,239.38800	0.72394	6,174.127	19.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	145.19270	0.01452	0.10584	86.77110	0.00868	145.193	19.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	6,268.19270	0.62682	0.10584	7,335.77110	0.73358	6,268.193	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	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 07/11/2013	6.49	Put	12,441.34000	12.44134		12,441.34000	12.44134	12,441.340	0.00	0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 07/11/2013	6.50	Put	12,368.61000	12.36861		12,368.61000	12.36861	12,368.610	0.00	0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 07/11/2013	6.51	Put	12,295.93000	12.29593		12,295.93000	12.29593	12,295.930	0.00	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	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.84	Put	3,845.26000	3.84526		3,845.26000	3.84526	3,845.260	0.00	0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.85	Put	3,781.58000	3.78158		3,781.58000	3.78158	3,781.580	0.00	0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R023	On 06/02/2014	7.86	Put	3,717.94000	3.71794		3,717.94000	3.71794	3,717.940	0.00	0.00	0	0.00
R157	On 07/11/2013		Bond Future	6.74125	113.65185		6.62332	113.86858		3.01	0.00	0	30,991.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Call	49.85000		0.04985		66.15000	0.06615	49.850	2.94	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,189.82000		2.18982	1,989.39000	1.98939	2,189.820	2.94	0.00	0	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	51.34000		0.05134	68.04000	0.06804	51.340	2.94	0.00	0	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,172.49000		2.17249	1,972.46000	1.97246	2,172.490	2.94	0.00	0	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	52.85000		0.05285	69.97000	0.06997	52.850	2.94	0.00	0	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	2,155.18000		2.15518	1,955.57000	1.95557	2,155.180	2.94	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future			7.00967	115.13758		6.86720	115.36254		2.82	0.00	0	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	169.95000		0.16995	193.38000	0.19338	169.950	2.76	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,359.12000		2.35912	2,157.59000	2.15759	2,359.120	2.76	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	172.40000		0.17240	196.16000	0.19616	172.400	2.76	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,345.37000		2.34537	2,144.17000	2.14417	2,345.370	2.76	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	174.88000		0.17488	198.97000	0.19897	174.880	2.76	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,331.66000		2.33166	2,130.79000	2.13079	2,331.660	2.76	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future			7.34459	109.85741		7.15662	110.10696		2.54	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	112.35000		0.11235	77.62000	0.07762	112.350	2.48	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,022.50000		3.02250	2,738.22000	2.73822	3,022.500	2.48	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,010.14000		3.01014	2,725.64000	2.72564	3,010.140	2.48	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	113.75000		0.11375	78.80000	0.07880	113.750	2.48	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	115.16000		0.11516	79.99000	0.07999	115.160	2.48	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,997.79000		2.99779	2,713.07000	2.71307	2,997.790	2.48	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future			7.81886	111.32288		7.56312	111.59828		2.19	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	469.28000		0.46928	542.59000	0.54259	469.280	2.17	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,638.34000		1.63834	1,436.25000	1.43625	1,638.340	2.17	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	472.63000		0.47263	546.37000	0.54637	472.630	2.17	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,630.77000		1.63077	1,429.11000	1.42911	1,630.770	2.17	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	476.00000		0.47600	550.17000	0.55017	476.000	2.17	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,623.22000		1.62322	1,421.99000	1.42199	1,623.220	2.17	0.00	0	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0	0.00
R186	On 07/11/2013	Bond Future			8.59552	118.91629		8.58859	118.97572		15.66	0.00	0	0	56,595.00
R186	On 07/11/2013	Bond Future	6.50	Call	31.10000		0.03110	30.32000	0.03032	31.100	15.36	0.00	0	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,160.30000		20.16030	20,100.09000	20.10009	20,160.300	15.36	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	68.51000		0.06851	67.20000	0.06720	68.510	15.36	0.00	0	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,551.30000		17.55130	17,490.56000	17.49056	17,551.300	15.36	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,312.10000		1.31210	1,313.86000	1.31386	1,312.100	15.43	0.00	0	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,581.91000		6.58191	6,524.24000	6.52424	6,581.910	15.43	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,671.48000		5.67148	5,614.67000	5.61467	5,671.480	15.48	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,670.60000		1.67060	1,673.22000	1.67322	1,670.600	15.48	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,698.48000		1.69848	1,701.26000	1.70126	1,698.480	15.48	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,609.44000		5.60944	5,552.79000	5.55279	5,609.440	15.48	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,726.68000		1.72668	1,729.62000	1.72962	1,726.680	15.48	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,547.82000		5.54782	5,491.33000	5.49133	5,547.820	15.48	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,012.12000		5.01212	4,956.38000	4.95638	5,012.120	15.51	0.00	0	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,995.12000		1.99512	1,998.81000	1.99881	1,995.120	15.51	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,875.43000		2.87543	2,886.53000	2.88653	2,875.430	15.58	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,698.51000		3.69851	3,650.18000	3.65018	3,698.510	15.58	0.00	0	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,956.76000		3.95676	3,972.39000	3.97239	3,956.760	15.66	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,643.04000		2.64304	2,599.24000	2.59924	2,643.040	15.66	0.00	0	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,229.17000		5.22917	5,252.22000	5.25222	5,229.170	15.78	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,834.08000		1.83408	1,797.70000	1.79770	1,834.080	15.78	0.00	0	0	1,200.00
R186	On 06/02/2014	Bond Future			8.70756	115.18156		8.69971	115.24732		15.88	0.00	0	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,807.85000		1.80785	1,786.94000	1.78694	1,807.850	15.59	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Put	10,333.06000		10.33306	10,246.39000	10.24639	10,333.060		15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,829.23000		1.82923	1,808.31000	1.80831	1,829.230		15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,261.84000		10.26184	10,175.16000	10.17516	10,261.840		15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,851.56000		1.85156	1,830.61000	1.83061	1,851.560		15.59	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,191.66000		10.19166	10,104.95000	10.10495	10,191.660		15.59	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.82334		116.71004	8.81247	116.79896			15.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,277.58000		1.27758	1,305.49000	1.30549	1,277.580		14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,791.05000		16.79105	16,730.04000	16.73004	16,791.050		14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,291.65000		1.29165	1,319.77000	1.31977	1,291.650		14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,707.38000		16.70738	16,646.58000	16.64658	16,707.380		14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,623.94000		16.62394	16,563.34000	16.56334	16,623.940		14.94	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,305.84000		1.30584	1,334.16000	1.33416	1,305.840		14.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.94254		112.97694	8.92835	113.09025			15.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,404.89000		4.40489	4,430.26000	4.43026	4,404.890		15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,786.88000		9.78688	9,698.94000	9.69894	9,786.880		15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,435.89000		4.43589	4,461.45000	4.46145	4,435.890		15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,732.70000		9.73270	9,644.95000	9.64495	9,732.700		15.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,467.01000		4.46701	4,492.77000	4.49277	4,467.010		15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,678.72000		9.67872	9,591.17000	9.59117	9,678.720		15.11	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			274.10983		274.10983	274.21632	274.21632				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	5,880.17000		5.88017	5,773.68000	5.77368	5,880.170			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	5,890.17000		5.89017	5,783.68000	5.78368	5,890.170			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	5,900.17000		5.90017	5,793.68000	5.79368	5,900.170			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			5.56425		106.80612	5.50509	106.87045			1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	61.90000		0.06190	72.31000	0.07231	61.900		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	908.56000		0.90856	854.64000	0.85464	908.560		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	63.64000		0.06364	74.28000	0.07428	63.640		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	899.30000		0.89930	845.61000	0.84561	899.300		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	65.43000		0.06543	76.30000	0.07630	65.430		1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	890.09000		0.89009	836.63000	0.83663	890.090		1.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.65190		103.79471	5.56890	103.86483			1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	258.04000		0.25804	278.01000	0.27801	258.040		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	606.77000		0.60677	556.62000	0.55662	606.770		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	261.15000		0.26115	281.32000	0.28132	261.150		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	601.39000		0.60139	551.44000	0.55144	601.390		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	264.29000		0.26429	284.67000	0.28467	264.290		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	596.04000		0.59604	546.30000	0.54630	596.040		1.48	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.78363		105.17205	5.63177	105.26316			1.15	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	158.34000		0.15834	79.84000	0.07984	158.340		1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	787.48000		0.78748	617.87000	0.61787	787.480		1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	783.01000		0.78301	613.09000	0.61309	783.010		1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	159.93000		0.15993	81.12000	0.08112	159.930		1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	161.53000		0.16153	82.41000	0.08241	161.530		1.13	0.00	0	0.00

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 08/05/2014	Bond Future	4.76	Put	778.55000	0.77855			608.32000	0.60832	778.550	1.13	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.02238	102.16672		5.70715	102.27998			0.78	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	191.99000	0.19199		236.40000	0.23640		191.990	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	455.53000	0.45553		386.68000	0.38668		455.530	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	193.31000	0.19331		237.93000	0.23793		193.310	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	453.24000	0.45324		384.60000	0.38460		453.240	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	194.63000	0.19463		239.45000	0.23945		194.630	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	450.96000	0.45096		382.52000	0.38252		450.960	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			200.11332	200.11332		200.18077	200.18077				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	8,876.68000	8.87668		8,809.23000	8.80923		8,876.680		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	8,886.68000	8.88668		8,819.23000	8.81923		8,886.680		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	8,896.68000	8.89668		8,829.23000	8.82923		8,896.680		0.00	0	0.00
R202	On 07/12/2013	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.58512	103.48458		7.51580	103.71530			5.93	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	8.08000	0.00808		7.15000	0.00715		8.080	5.80	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,480.70000	6.48070		6,249.05000	6.24905		6,480.700	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	22.13000	0.02213		20.69000	0.02069		22.130	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,496.98000	5.49698		5,264.82000	5.26482		5,496.980	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	22.90000	0.02290		21.44000	0.02144		22.900	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,462.32000	5.46232		5,230.14000	5.23014		5,462.320	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	23.69000	0.02369		22.22000	0.02222		23.690	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,427.70000	5.42770		5,195.51000	5.19551		5,427.700	5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,255.06000	101.25506		101,485.78000	101.48578		101,255.060	6.12	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	6.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.77812	104.83739		7.70145	105.07607			5.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	107.24000	0.10724		98.42000	0.09842		107.240	5.38	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,991.08000	5.99108		5,743.58000	5.74358		5,991.080	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	152.71000	0.15271		143.08000	0.14308		152.710	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,405.85000	5.40585		5,157.54000	5.15754		5,405.850	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	155.50000	0.15550		145.83000	0.14583		155.500	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,375.57000	5.37557		5,127.22000	5.12722		5,375.570	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	158.32000	0.15832		148.63000	0.14863		158.320	5.38	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,345.33000	5.34533		5,096.96000	5.09696		5,345.330	5.38	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.98523	102.06809		7.89508	102.32970			5.49	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	159.18000	0.15918		106.50000	0.10650		159.180	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,931.60000	6.93160		6,617.31000	6.61731		6,931.600	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	161.46000	0.16146		108.31000	0.10831		161.460	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,902.50000	6.90250		6,587.74000	6.58774		6,902.500	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	163.76000	0.16376		110.14000	0.11014		163.760	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,873.42000	6.87342		6,558.19000	6.55819		6,873.420	5.37	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,139.21000	1.13921		1,026.89000	1.02689		1,139.210	5.48	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,852.54000	2.85254		2,478.61000	2.47861		2,852.540	5.48	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.22034	103.42977		8.11408	103.71562			5.19	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,051.30000	1.05130		1,030.78000	1.03078		1,051.300	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,588.75000	3.58875		3,282.38000	3.28238		3,588.750	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,060.48000	1.06048		1,039.88000	1.03988		1,060.480	5.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.30	Put	3,570.23000		3.57023		3,263.78000	3.26378	3,570.230	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,069.70000		1.06970		1,049.04000	1.04904	1,069.700	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,551.77000		3.55177		3,245.26000	3.24526	3,551.770	5.13	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.47311		93.30352		9.46618	93.36339			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	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	547.65000		0.54765		487.78000	0.48778	547.650		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	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	460.51000		0.46051		400.64000	0.40064	460.510		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	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	373.51000		0.37351		313.64000	0.31364	373.510		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.58314		90.26652		9.38000	9.38000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	1,834.49000		1.83449		0.00000	0.00000	1,834.490		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	1,747.06000		1.74706		0.00000	0.00000	1,747.060		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	1,659.77000		1.65977		0.00000	0.00000	1,659.770		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.69676		91.46431		9.38000	9.38000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	2,781.39000		2.78139		0.00000	0.00000	2,781.390		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	2,694.19000		2.69419		0.00000	0.00000	2,694.190		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	2,607.13000		2.60713		0.00000	0.00000	2,607.130		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.76911		104.09290		7.71050	104.33801		7.80	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	54.95000		0.05495		58.18000	0.05818	54.950	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,470.02000		6.47002		6,228.14000	6.22814	6,470.020	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	56.62000		0.05662		59.97000	0.05997	56.620	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,426.67000		6.42667		6,184.91000	6.18491	6,426.670	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	58.33000		0.05833		61.81000	0.06181	58.330	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	6,383.38000		6.38338		6,141.75000	6.14175	6,383.380	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	354.97000		0.35497		381.15000	0.38115	354.970	7.72	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,630.31000		3.63031		3,411.38000	3.41138	3,630.310	7.72	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.92520		101.42381		7.86164	101.67696		7.60	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	277.13000		0.27713		277.77000	0.27777	277.130	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,616.30000		6.61630		6,363.79000	6.36379	6,616.300	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	281.70000		0.28170		282.47000	0.28247	281.700	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,578.02000		6.57802		6,325.64000	6.32564	6,578.020	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	286.34000		0.28634		287.24000	0.28724	286.340	7.44	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,539.83000		6.53983		6,287.58000	6.28758	6,539.830	7.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.09510		102.76970		8.02210	103.04583		7.44	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	324.86000		0.32486		313.97000	0.31397	324.860	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,469.03000		8.46903		8,182.01000	8.18201	8,469.030	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	329.01000		0.32901		318.13000	0.31813	329.010	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,431.63000		8.43163		8,144.62000	8.14462	8,431.630	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	333.20000		0.33320		322.34000	0.32234	333.200	7.30	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,394.28000		8.39428		8,107.29000	8.10729	8,394.280	7.30	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.28080		100.11018		8.19698	100.41051		7.38	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,600.72000		1.60072		1,628.58000	1.62858	1,600.720	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,664.52000		4.66452		4,392.05000	4.39205	4,664.520	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,613.45000		1.61345		1,641.38000	1.64138	1,613.450	7.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.45	Put	4,640.14000	4.64014	4,367.74000	4.36774	4,640.140	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,626.25000	1.62625	1,654.25000	1.65425	1,626.250	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,615.84000	4.61584	4,343.51000	4.34351	4,615.840	7.31	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			6.09796	102.65240	5.92422	102.68336		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	4.94000	0.00494	6.55000	0.00655	4.940	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	327.94000	0.32794	298.59000	0.29859	327.940	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	5.04000	0.00504	6.68000	0.00668	5.040	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	326.24000	0.32624	296.92000	0.29692	326.240	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	5.14000	0.00514	6.81000	0.00681	5.140	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	324.55000	0.32455	295.26000	0.29526	324.550	0.45	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			8.04584	98.53438	7.99783	98.75941		9.82	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	117.44000	0.11744	127.97000	0.12797	117.440	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,728.40000	6.72840	6,513.90000	6.51390	6,728.400	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	120.53000	0.12053	131.32000	0.13132	120.530	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,680.73000	6.68073	6,466.49000	6.46649	6,680.730	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	123.69000	0.12369	134.74000	0.13474	123.690	9.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,633.17000	6.63317	6,419.19000	6.41919	6,633.170	9.61	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.19087	96.18345	8.13924	96.41603		9.60	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	375.45000	0.37545	386.51000	0.38651	375.450	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,673.73000	7.67373	7,452.21000	7.45221	7,673.730	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	381.16000	0.38116	392.44000	0.39244	381.160	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,630.24000	7.63024	7,408.94000	7.40894	7,630.240	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	386.95000	0.38695	398.44000	0.39844	386.950	9.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,586.87000	7.58687	7,365.78000	7.36578	7,586.870	9.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.34878	97.45982	8.28994	97.71411		9.44	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	396.38000	0.39638	419.01000	0.41901	396.380	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,294.69000	10.29469	10,063.03000	10.06303	10,294.690	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	401.18000	0.40118	424.06000	0.42406	401.180	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,250.83000	10.25083	10,019.42000	10.01942	10,250.830	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	406.03000	0.40603	429.16000	0.42916	406.030	9.27	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,207.04000	10.20704	9,975.88000	9.97588	10,207.040	9.27	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.51906	95.12009	8.45203	95.39741		9.51	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,054.62000	2.05462	2,112.64000	2.11264	2,054.620	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,555.61000	5.55561	5,336.31000	5.33631	5,555.610	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,069.58000	2.06958	2,128.04000	2.12804	2,069.580	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,527.41000	5.52741	5,308.55000	5.30855	5,527.410	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,084.60000	2.08460	2,143.51000	2.14351	2,084.600	9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,499.29000	5.49929	5,280.88000	5.28088	5,499.290	9.42	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			8.13185	93.22704	8.13567	93.20714		11.36	0.00	0	14,367.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Call	126.44000		0.12644		113.41000	0.11341	126.440	11.13	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,457.41000		7.45741	7,464.28000	7.46428	7,457.410	11.13	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	129.84000		0.12984	116.56000	0.11656	129.840	11.13	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,403.58000		7.40358	7,410.20000	7.41020	7,403.580	11.13	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	133.31000		0.13331	119.79000	0.11979	133.310	11.13	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	7,349.87000		7.34987	7,356.25000	7.35625	7,349.870	11.13	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	655.82000		0.65582	621.07000	0.62107	655.820	11.25	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	4,022.05000		4.02205	4,007.20000	4.00720	4,022.050	11.25	0.00	0	0	1,520.00
R208	On 06/02/2014	Bond Future			8.26170		94.44573	8.26482	94.43000		10.82	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	421.54000		0.42154	381.96000	0.38196	421.540	10.61	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,505.70000		8.50570	8,481.85000	8.48185	8,505.700	10.61	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	428.05000		0.42805	388.10000	0.38810	428.050	10.61	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,456.30000		8.45630	8,432.08000	8.43208	8,456.300	10.61	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	434.64000		0.43464	394.33000	0.39433	434.640	10.61	0.00	0	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,407.02000		8.40702	8,382.44000	8.38244	8,407.020	10.61	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future			8.39679		92.30288	8.39639	92.30483		10.79	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	409.51000		0.40951	305.00000	0.30500	409.510	10.59	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,428.28000		11.42828	11,321.82000	11.32182	11,428.280	10.59	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	414.74000		0.41474	309.37000	0.30937	414.740	10.59	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,377.50000		11.37750	11,270.18000	11.27018	11,377.500	10.59	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,326.80000		11.32680	11,218.62000	11.21862	11,326.800	10.59	0.00	0	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	420.03000		0.42003	313.80000	0.31380	420.030	10.59	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future			8.53966		93.53426	8.53526	93.55498		10.21	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,201.71000		2.20171	2,138.32000	2.13832	2,201.710	10.12	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,816.85000		5.81685	5,732.74000	5.73274	5,816.850	10.12	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,218.82000		2.21882	2,155.34000	2.15534	2,218.820	10.12	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,784.59000		5.78459	5,700.39000	5.70039	5,784.590	10.12	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,236.01000		2.23601	2,172.45000	2.17245	2,236.010	10.12	0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,752.45000		5.75245	5,668.17000	5.66817	5,752.450	10.12	0.00	0	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209	On 07/11/2013	Bond Future			9.33268		71.98279	9.33585	71.96009		23.25	0.00	0	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,100.65000		1.10065	1,090.51000	1.09051	1,100.650	22.91	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,267.91000		6.26791	6,280.47000	6.28047	6,267.910	22.91	0.00	0	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,387.00000		1.38700	1,375.43000	1.37543	1,387.000	22.97	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,447.76000		5.44776	5,458.89000	5.45889	5,447.760	22.97	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,409.20000		1.40920	1,397.52000	1.39752	1,409.200	22.97	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,391.88000		5.39188	5,402.90000	5.40290	5,391.880	22.97	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,431.63000		1.43163	1,419.85000	1.41985	1,431.630	22.97	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,336.35000		5.33635	5,347.27000	5.34727	5,336.350	22.97	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,654.45000		2.65445	2,638.45000	2.63845	2,654.450	23.15	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,250.56000		3.25056	3,257.26000	3.25726	3,250.560	23.15	0.00	0	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,174.63000		3.17463	3,157.39000	3.15739	3,174.630	23.21	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,695.02000		2.69502	2,700.48000	2.70048	2,695.020	23.21	0.00	0	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,365.91000		2.36591	2,370.62000	2.37062	2,365.910	23.25	0.00	0	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,548.55000		3.54855	3,530.56000	3.53056	3,548.550	23.25	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,360.72000		4.36072	4,341.47000	4.34147	4,360.720	23.37	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,804.96000		1.80496	1,808.41000	1.80841	1,804.960	23.37	0.00	0	0	1,520.00
R209	On 06/02/2014	Bond Future			9.43407		72.92378	9.43685	72.90422		22.38	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,869.12000		1.86912	1,825.88000	1.82588	1,869.120	22.02	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	8,631.30000		8.63130	8,607.62000	8.60762	8,631.300	22.02	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	1,890.08000		1.89008	1,846.65000	1.84665	1,890.080	22.02	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	8,571.13000		8.57113	8,547.26000	8.54726	8,571.130	22.02	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	1,911.19000		1.91119	1,867.58000	1.86758	1,911.190	22.02	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	8,511.25000		8.51125	8,487.20000	8.48720	8,511.250	22.02	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.53642		70.74685	9.53729	70.74084		22.69	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	14,807.18000		14.80718	14,718.16000	14.71816	14,807.180	22.33	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	1,341.97000		1.34197	1,246.94000	1.24694	1,341.970	22.33	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	1,355.76000		1.35576	1,260.25000	1.26025	1,355.760	22.33	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	14,730.31000		14.73031	14,640.81000	14.64081	14,730.310	22.33	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	1,369.66000		1.36966	1,273.67000	1.27367	1,369.660	22.33	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	14,653.69000		14.65369	14,563.71000	14.56371	14,653.690	22.33	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.64064		71.69068	9.63942	71.69897		22.05	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,314.69000		4.31469	4,326.95000	4.32695	4,314.690	21.80	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	8,593.28000		8.59328	8,597.25000	8.59725	8,593.280	21.80	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,342.10000		4.34210	4,354.39000	4.35439	4,342.100	21.81	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	8,546.11000		8.54611	8,550.11000	8.55011	8,546.110	21.81	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	4,369.61000		4.36961	4,381.92000	4.38192	4,369.610	21.81	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	8,499.16000		8.49916	8,503.18000	8.50318	8,499.160	21.81	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future			151.69491		151.69491	151.74806	151.74806		0.00	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	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	159.99	Put	8,295.09000		8.29509	8,241.94000	8.24194	8,295.090	0.00	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	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.00	Put	8,305.09000		8.30509	8,251.94000	8.25194	8,305.090	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Put	8,315.09000		8.31509	8,261.94000	8.26194	8,315.090	0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R211	On 07/11/2013	Bond Future			128.38356		128.38356	128.45003	128.45003		0.00	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	0.00	0	0.00	
R211	On 07/11/2013	Bond Future	129.99	Put	1,606.44000		1.60644	1,539.97000	1.53997	1,606.440	0.00	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	0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.00	Put	1,616.44000		1.61644	1,549.97000	1.54997	1,616.440	0.00	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	0.00	0	0.00	
R211	On 07/11/2013	Bond Future	130.01	Put	1,626.44000		1.62644	1,559.97000	1.55997	1,626.440	0.00	0.00	0	0.00	
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R212	On 07/11/2013	Bond Future			128.09006		128.09006	128.14039	128.14039		0.00	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	0.00	0	0.00	
R212	On 07/11/2013	Bond Future	132.99	Put	4,899.94000		4.89994	4,849.61000	4.84961	4,899.940	0.00	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	0.00	0	0.00	
R212	On 07/11/2013	Bond Future	133.00	Put	4,909.94000		4.90994	4,859.61000	4.85961	4,909.940	0.00	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	0.00	0	0.00	
R212	On 07/11/2013	Bond Future	133.01	Put	4,919.94000		4.91994	4,869.61000	4.86961	4,919.940	0.00	0.00	0	0.00	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000		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
R213	On 07/11/2013	Bond Future		9.14245	82.95044		9.14569	82.92641		19.96	0.00	0	18,266.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,296.67000	1.29667	1,297.61000	1.29761	1,296.670	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,550.89000	5.55089	5,575.86000	5.57586	5,550.890	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,318.72000	1.31872	1,319.62000	1.31962	1,318.720	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,493.08000	5.49308	5,518.01000	5.51801	5,493.080	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,341.03000	1.34103	1,341.88000	1.34188	1,341.030	19.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,435.65000	5.43565	5,460.53000	5.46053	5,435.650	19.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future		9.25170	84.03484		9.25451	84.01439		20.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,820.54000	1.82054	1,805.51000	1.80551	1,820.540	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,286.45000	9.28645	9,291.87000	9.29187	9,286.450	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,840.39000	1.84039	1,825.27000	1.82527	1,840.390	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,223.62000	9.22362	9,228.95000	9.22895	9,223.620	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,860.39000	1.86039	1,845.19000	1.84519	1,860.390	19.86	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,161.05000	9.16105	9,166.30000	9.16630	9,161.050	19.86	0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.35800	81.61225		9.35870	81.60724		20.26	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,363.92000	1.36392	1,282.71000	1.28271	1,363.920	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,143.84000	15.14384	15,067.64000	15.06764	15,143.840	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,377.73000	1.37773	1,296.11000	1.29611	1,377.730	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,067.95000	15.06795	14,991.34000	14.99134	15,067.950	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,391.63000	1.39163	1,309.61000	1.30961	1,391.630	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,992.27000	14.99227	14,915.26000	14.91526	14,992.270	19.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future		9.46817	82.70102		9.46654	82.71245		19.77	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,391.98000	4.39198	4,412.08000	4.41208	4,391.980	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,980.39000	8.98039	8,989.06000	8.98906	8,980.390	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,419.76000	4.41976	4,439.90000	4.43990	4,419.760	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,932.16000	8.93216	8,940.87000	8.94087	8,932.160	19.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,447.64000	4.44764	4,467.82000	4.46782	4,447.640	19.57	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,884.12000	8.88412	8,892.87000	8.89287	8,884.120	19.57	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R214	On 07/11/2013	Bond Future		9.46894	72.44704		9.46182	72.49922		23.38	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	118.63000	0.11863	123.41000	0.12341	118.630	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,463.83000	14.46383	14,416.43000	14.41643	14,463.830	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	121.96000	0.12196	126.85000	0.12685	121.960	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,368.01000	14.36801	14,320.72000	14.32072	14,368.010	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	125.37000	0.12537	130.36000	0.13036	125.370	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,272.47000	14.27247	14,225.28000	14.22528	14,272.470	22.94	0.00	0	0.00
R214	On 06/02/2014	Bond Future		9.57339	73.39403		9.56555	73.45043		23.68	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,812.30000	2.81230	2,824.93000	2.82493	2,812.300	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,226.84000	7.22684	7,183.07000	7.18307	7,226.840	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,839.02000	2.83902	2,851.78000	2.85178	2,839.020	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,174.00000	7.17400	7,130.36000	7.13036	7,174.000	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,865.89000	2.86589	2,878.78000	2.87878	2,865.890	23.39	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,121.46000	7.12146	7,077.95000	7.07795	7,121.460	23.39	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future		9.52098	93.97570		9.52419	93.94564		0.00	0.00	0	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	18,545.46000	18.54546	18,575.52000	18.57552	18,545.460	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	18,416.13000	18.41613	18,446.19000	18.44619	18,416.130	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
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	18,287.06000	18.28706	18,317.12000	18.31712	18,287.060		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.62833	95.20415	9.63116	95.17819			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	5,192.58000	5.19258	5,218.54000	5.21854	5,192.580		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	5,091.31000	5.09131	5,117.27000	5.11727	5,091.310		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	4,990.23000	4.99023	5,016.19000	5.01619	4,990.230		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			20,229.49000	20,229.49000	20,414.37000	20,414.37000			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	225.10890	0.02251	229.80860	0.02298	225.109	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	147.10890	0.01471	151.80860	0.01518	147.109	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	174.55570	0.01746	179.36510	0.01794	174.556	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	196.55570	0.01966	201.36510	0.02014	196.556	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	133.26790	0.01333	137.99460	0.01380	133.268	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	255.26790	0.02553	259.99460	0.02600	255.268	13.73	0.00	0	0.00

Total for Derivatives : **1,848,902,090.50** **168,239** **2 454 398.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.97957			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.16500	107.08481	7.16500	107.02338			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.20417			0.00	0	11,325,000.00
AA05	On 22/03/2019	Spot Bond			8.78500	106.21767	8.78500	106.14326			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.06945			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.17697			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.52819	8.00000	48.49717			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.65000	96.86623	9.65000	96.79183			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.51500	104.34122	7.51500	104.27849			15,030,000.00	2,000	5,200,000.00
AB07	On 07/03/2014	Spot Bond			6.61000	105.36683	6.61000	100.91720			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.49688			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.08000	107.05676	9.08000	106.97929			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	101.16203			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.82000	136.91948	0.82000	136.92281			569,900,000.00	695,000	695,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.45500	128.77828		2.45500	257.34257			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07536			0.00	21,800,000	5,600,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.63066			0.00	8,000,000	2,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.87383			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32457			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.38443			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.42420			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.77500	110.63116		7.77500	110.56239			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.59895			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.21000	106.36765		7.21000	106.30625			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.16465			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37203			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.05096			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.02226			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.11256			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29464			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51718			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.31000	106.18793		6.31000	106.13305			0.00	0	800,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.72799			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.17355			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.17681			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000	131.22197		5.27000	131.17830			7,931,350,000.00	1,505,000	1,505,000.00
ABLI03	On 15/03/2015	Spot Bond	3.12500	125.56111		3.12500	125.54082			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.77000	116.48398		2.77000	116.46835			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000	98.04927		4.42000	98.02327			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.11000	102.06674		6.11000	98.54118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond		11.38000	111.93292		11.38000	111.83198			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44121			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.50438			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.58692			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.74957			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		4.07000	109.30344		4.07000	109.27730			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.06931		100.00000	31.35926			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.19500	160.94068		2.19500	160.92657			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.58465		2.76000	152.56428			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.22500	162.47430		2.22500	162.45965			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.43000	158.68268		2.43000	158.66572			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.37625	70.14597		8.37625	70.09062			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.37625	70.14597		8.37625	70.09062			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.49097		84.61000	17.40306			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33575			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	47.32085		100.00000	47.05203			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.48000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.12000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.87000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.96746			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81141			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.18000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		6.75000	104.17867		6.75000	104.12199			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	114.80000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.29000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.92000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10931			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.30500	117.78738		7.30500	117.71850			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86211			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.62000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.93971		2.96000	96.38148			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.07000	95.60987		3.07000	139.20996			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.03000	107.14169		3.03000	181.28774			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	83.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.91500	86.98117		9.91500	86.84937			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	102.40000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.91000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.65941			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.78000			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		9.96000	105.31681		9.96000	105.91274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	9.90500	106.19373		9.90500	106.32620			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	9.21000	88.97645		9.21000	89.57445			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	97.77000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87		On 21/12/2026	Spot Bond	100.00000	10.65205		100.00000	10.53900			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.68000	108.95487		8.68000	108.87942			8,680,000.00	1,000	100,000.00
ABS5		On 01/05/2015	Spot Bond	7.11500	104.60890		7.11500	104.54929			7,115,000.00	1,000	5,600,000.00
ABS6		On 01/06/2020	Spot Bond	9.22500	96.99639		9.22500	96.92471			9,225,000.00	1,000	100,000.00
ABS7		On 11/09/2026	Spot Bond	10.16000	94.47574		10.16000	94.39944			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.76500	107.93374		7.76500	107.86672			0.00	0	1,639,000.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	125.21138		4.00000	125.18214			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.52000	127.57189		1.52000	127.56769			121,600,000.00	80,000	80,000.00
ABSI2		On 07/12/2023	Spot Bond	2.26500	130.77807		2.26500	261.34285			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.76000	122.13919		0.76000	124.86701			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.26000	119.73121		2.26000	122.12502			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	34.27695		100.00000	34.02844			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.93591			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.93591			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.46500	109.86392		11.46500	109.76412			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.24936			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.72448		100.00000	1.71198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.25607			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35092			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.28994			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	10.27872	100.00000	100.00000	10.20420			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.27832			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.24265			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.50278		11.00000	58.45262			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.27872	100.00000	100.00000	10.20420			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.15493			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17851			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	101.43331			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50481			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66544			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43317			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48158			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50287			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64831			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64831			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65228			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.39447			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65228			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.28862			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.36728			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34615			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.25882			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34615			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.45259			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.50077			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.52011			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.48140			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.24926			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.39449			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.68000	103.45838	9.68000	103.42150			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27840			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.51500	101.36851	7.51500	101.30782			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.56139			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.71111			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.44900			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	100.60958			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.11859	100.00000	5.08468			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.90948	100.00000	6.86395			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	77.59403			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.11309			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.18991			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.43313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19922			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19922			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.60958			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07323			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.38468			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.37307			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.52727			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94448			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.52573			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.22531			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39945			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.48389			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.92707			0.00	5,465,000	5,465,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26062			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.43895			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	101.20473			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18340			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40816			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.37127			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25320			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22024			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28422			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40428			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25902			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28034			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.60329		10.23000	104.51825			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30148			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26871			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.78191			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.82921			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.20448			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.72500	102.27996		9.72500	102.20037			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39840			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.03888		1.75000	108.15464			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27840			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28209			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37436			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.42259			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.32612			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.30102			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41294			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36471			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47080			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37436			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.43223			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.93817			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.41294			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44660			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.47176			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.16590			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.17753			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26855			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29762			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.47766			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.46695			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57682			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38400			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56141			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56719			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57682			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.01930			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.49972			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.49972			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	116.18406			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	117.00984			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28751			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.27399			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60650			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.16851			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.96171			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.53685			0.00	60,000,000	60,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.58099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19945			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49696			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61196			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.19947			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.70125		100.00000	5.65992			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.15754			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.17547			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18738			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78789			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.87536			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99184			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.76021			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.31500	98.36508		8.31500	98.29681			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.00382			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.18191			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.69500	103.48397		8.69500	103.41219			0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond	9.60000	116.86662		9.60000	116.77683			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	45.19838		100.00000	44.87069			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41500	113.00507		7.41500	107.51875			0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	43.14111		100.00000	42.82833			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.42476		100.00000	15.32257			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.32000	144.60149		3.32000	144.57566			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.77000	100.52973		4.77000	126.42166			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.79585			0.00	4,000,000	2,000,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.29230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34965			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.36375			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17280			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.19500	106.52069		9.19500	106.44223			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77868			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.67418			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	94.20267		100.00000	93.49615			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.50911			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.49000	112.78547		7.49000	112.71751			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.25320			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.37467			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.75000	103.90520		6.75000	103.84773			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.13290			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.19000	105.21480		7.19000	105.15390			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.13000	106.84948		9.13000	106.77132			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45954			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.25611	105.03229		11.25611	103.68304			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.19257	102.51409		11.19257	102.17301			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.23389	102.37817		11.23389	102.09571			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.62717			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.27521	102.12230		11.27521	101.95494			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.26320	100.50725		12.26320	100.31614			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.66795			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.66795			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.66802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA12		On 31/03/2016	Spot Bond		11.50611	100.80204	11.50611	101.17463			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		11.41128	103.54263	11.41128	101.99225			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		11.19257	102.51409	11.19257	102.17301			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		11.40882	102.26384	11.40882	102.05147			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.61407	94.60122	10.61407	101.35274			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.57828			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.56675			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.56675			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.47775			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		10.74795	101.12162	10.74795	101.29071			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.90500	99.57442	11.90500	99.34930			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	66.26277	10.22500	96.54684			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	101.12138			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.42338			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	77.88004	12.22500	101.53231			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.00000	0.00000	101.54248			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		11.59500	61.89114	11.59500	96.68602			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.49394			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.53440			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.53440			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	101.47451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11281			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.25611	105.43923		14.25611	104.14286			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.58290	102.11911		15.58290	101.93312			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.47966	101.77392		14.47966	101.91354			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.05878			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.05878			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.05878			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.13919			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	9.95271		100.00000	9.89617			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.82855		100.00000	21.67029			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.86644		100.00000	19.72241			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.26324		100.00000	12.17432			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.26324		100.00000	12.17432			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.82683		100.00000	14.71934			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.84720		100.00000	12.75406			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	69.01115		100.00000	68.61910			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.68899			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.66814			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70889			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.16500	104.28480		2.16500	167.47153			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.52000	92.38944		8.52000	132.18572			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.52000	93.70634		8.52000	132.54042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.90500	96.67258		8.90500	96.60356			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.49457			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.21277			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	100.51106			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.64445			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.31594			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	54.40066		100.00000	54.00626			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.34500	98.49183		8.34500	98.42620			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73912			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71002			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.72590			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77879			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83165			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97922			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.53421		100.00000	9.46509			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53997			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56933			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58191			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58610			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63638			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70333			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.97014		100.00000	5.92685			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.97014		100.00000	5.92685			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37479			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40470			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.73000	104.29198		8.73000	104.21936			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49444			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65383			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.26153	100.00000	100.00000	4.23064			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.26153	100.00000	100.00000	4.23064			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.43500	104.06371		6.43500	104.00999			0.00	0	3,241,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.63988			0.00	0	0.00
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	99.24625			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.64682			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14062			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.51181	100.00000	100.00000	6.46459			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.16594			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13883			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14676			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16113			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.22063			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.31910			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.39459			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.66342	100.00000	100.00000	11.57886			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.01000	110.91517		7.01000	110.85289			7,010,000.00	1,000	500,000.00
CBL08	On 02/11/2016	Spot Bond		9.78000	116.19841		9.78000	116.10799			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.89816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.34568			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.48000	105.78278		9.48000	105.70293			0.00	0	7,100,000.00
CBL12	On 06/09/2018	Spot Bond		11.50500	99.19046		11.50500	99.10004			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.76339			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.75500	100.17659		11.75500	100.08336			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.48250			0.00	0	2,000,000.00
CBL16	On 18/05/2017	Spot Bond		9.67000	102.01476		9.67000	101.93625			9,670,000.00	1,000	100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.18258			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.19500	95.57444		12.19500	95.48226			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.53211			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.03544			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.43765			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.53500	93.13967		10.53500	93.06175			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.35000	115.87637		10.35000	115.78057			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.20000	111.69041		10.20000	111.59937			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.60000	115.91770		9.60000	115.82913			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.72469			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.03000	105.19526		12.03000	105.09513			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35907			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.69201			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.39999			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.60943			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.95350			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		100.00000	8.89600		100.00000	100.00000			22,270,000,000,000.00	222,700,000	130,000,000.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.93631			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.34134			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33761			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.29769			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.22987			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35731			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	101.36551			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		11.02500	106.50593		11.02500	106.41002			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.60500	104.62602		8.60500	104.55238			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.78206			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.91061			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.91061			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.33786			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	24.25006		100.00000	24.07424			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	24.05322		100.00000	23.87883			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43320			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	61.98236		100.00000	61.53298			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	62.42904		100.00000	61.97643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.83515			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83315			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.70279		10.11000	101.62106			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83315			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98231			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	108.51194			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.07452		2.76000	111.73341			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	108.66653		3.14000	111.57339			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.04468		8.25000	99.97804			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	101.83315			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83315			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	118.29654		3.10000	112.91061			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.91314		2.40000	112.55101			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.07935			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.95788			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85696			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.86895			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.36500	103.61461		8.36500	103.54503			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90829			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89471			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74293			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.41500	103.79319		8.41500	103.72308			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.41500	103.79319		8.41500	103.72308			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	8.46500	102.59626		8.46500	102.52656			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47194			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.63841			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.77909			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.77909			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	70.89408		100.17539	70.37929			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.98255			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.29148			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49435			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07253			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.07753			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.22374		9.35000	100.14910			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.22374		9.35000	100.14910			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07246			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07267			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	100.12255			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35695			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.12009			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15633			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15633			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15633			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15633			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18824			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	20,000,000	21,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	0	3,000,000.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25009			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.52500	104.71330		9.52500	104.63389			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.73546			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18972			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22522			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22522			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57334			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69462			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11260			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98476			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35506			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34541			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36547			0.00	3,000,000	3,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14655			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08892			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36160			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.21699			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81708			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25940			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13441			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30681			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52864			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52864			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52864			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52864			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.34556			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44486			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44486			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42716			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31734			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42716			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15082			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58229			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31738			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31738			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31573			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	7.32576		100.00000	7.27264			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	103.32334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.33872			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.19500	92.53922		11.19500	93.40784			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.71500	91.95887		11.71500	95.10375			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25084			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.59994			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.33023			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71957			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.64546			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.48640		8.80500	102.89781			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38400			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72750			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	101.45537			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48429			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.59609			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.08551			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96750			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96750			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.64302			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18294			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.68971			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.75107			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		48.82936		100.00000	44.75356			0.00	0	25,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000		24.68452		100.00000	24.52188			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		24.68452		100.00000	24.52188			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.50570		7.01000	37.10538			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	136.62140			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	8.90500		96.67258		8.90500	124.64228			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.52000		30.17927		8.52000	132.18572			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.52000		30.56709		8.52000	132.54042			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.04726			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	84.91941			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04416			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04416			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.49127			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.38286			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40421			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71957			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27013			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.91500	113.30903		8.91500	110.20062			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.13000	101.67075		9.13000	101.59638			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		10.44500	113.53926		10.44500	113.44455			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.36500	107.45127		8.36500	107.37912			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.03500	108.64311		10.03500	108.55643			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.50500	95.46482		10.50500	95.38475			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.25000	96.77435		11.25000	96.68757			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.25000	89.52110		11.25000	89.44083			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.01738			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.03529			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94772			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52085			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15226			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55907			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.89500	90.42316		12.89500	89.12146			0.00	0	4,200,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.54128		100.00000	10.67192			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.52711			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.40500	96.70623		8.40500	97.77604			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46466			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.59350			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.41846			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.53178			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.61048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.45286			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.16500	122.66799		7.16500	122.59723			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.64000	104.58823		8.64000	104.51614			623,687,040.00	72,186	36,039,186.00
DV23	On 27/02/2023	Spot Bond		9.15500	105.44030		9.15500	105.36338			95,303,550.00	10,410	85,309,410.00
E170	On 01/08/2020	Spot Bond		8.31000	128.03622		8.31000	127.95126			299,160,000,000.00	36,000,000	18,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.85468			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93041			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.92468			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.92048			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.49725			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81155		0.10000	130.26990			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.50000	109.35485		2.50000	109.34267			1,250,000,000.00	500,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.55000	96.35135		2.55000	96.34024			51,000,000,000.00	20,000,000	10,000,000.00
EL30	On 29/07/2030	Spot Bond		2.64000	96.66881		2.64000	95.36005			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.93500	104.08235		9.93500	104.00011			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.78500	109.99067		9.78500	109.90504			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.30000	101.67989		10.30000	101.59667			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.86000	90.29826		10.86000	94.82763			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.19737			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36958			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11711			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.12772			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	62.61807		100.00000	62.16408			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	82.14286		100.00000	81.59645			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	99.99783		100.00000	99.20420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ196U	On 14/11/2013	Spot Bond	100.00000		85.60959	100.00000	85.02721				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		81.29176	100.00000	80.75221				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.05696	3.00000	128.03755				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.32500		104.74172	11.32500	104.64770				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.74638				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.77751				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.09568				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.11500		83.53078	10.11500	98.08852				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.23045				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.21113				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.20436				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.23490				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.22626				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.19475				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.20078				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.18826				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.19705				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.18650				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.19382				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80500		101.79568	6.80500	101.73955				27,220,000,000.00	4,000,000	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.90500		108.52701	7.90500	108.45808				2,973,836,771,175.00	376,196,935	149,202,935.00
ES23	On 25/01/2023	Spot Bond	8.80000		108.60594	8.80000	108.52972				88,807,100,800.00	10,091,716	22,251,716.00
ES26	On 02/04/2026	Spot Bond	9.12500		93.84366	9.12500	93.77505				529,440,986,250.00	58,020,930	49,216,930.00
ES33	On 15/09/2033	Spot Bond	9.87000		82.95141	9.87000	82.88628				288,492,411,270.00	29,229,221	904,025,221.00
ES42	On 25/04/2042	Spot Bond	10.09000		86.61019	10.09000	88.10778				3,027,000,000,000.00	300,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.07449			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80602			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20374			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.89776			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.17418			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	100.00000		48.83265	100.00000	44.83793			25,000,000,000,000.00	250,000,000	250,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.03953	100.00000	10.95950				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.74311	100.00000	10.66523				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.27176			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.28401			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.30851			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.33299			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.41500		105.72873	7.41500	105.66600				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.59500		97.20360	9.59500	97.12896				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.29818			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29811			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.70918			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.98765			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.39500		104.71228	11.39500	104.61721				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.95010			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		87.86107	100.00000	87.29011				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.36000		120.41839	2.36000	121.21409				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.29500		130.45982	2.29500	260.70625				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.05000		95.83624	3.05000	139.53978				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.92000		108.87985	2.92000	184.23041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.57500	117.24928		7.57500	117.17823			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	36.28202		100.00000	36.04296			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	36.28202		100.00000	36.04296			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.08800	56.92742		8.08800	56.20896			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100	36.33736		9.50100	35.43296			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	35.11424		9.73000	34.18043			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	94.14794		100.00000	93.43470			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.31367			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11795			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.39135			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.48188			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11453			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11453			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.89738			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11250			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68494			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.91881			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43327			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59204			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.84640			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.26057		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.26057		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.88893			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57682			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10594			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49394			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.13685			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.33439			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54791			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.20938		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.83871			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20581			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.65774			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77327			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.09250			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93681			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18661			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.32481			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08673			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01948			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80214			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76750			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23653			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20773			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12900			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24037			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88873			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.72093		100.09221	12.62863			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.34974			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.67690			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.89755			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10491			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.80666			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55322			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	101.57262			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41966			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.46116			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.97142			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.94204			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.31527			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.94204			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30333			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43223			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.95477		13.22500	51.89970			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.33962			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.90947			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.90947			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34155			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.05261			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41101			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.72184		3.91500	87.63215			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48044			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48044			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.18501			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25084			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.64574			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.29693			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.87886			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56957			0.00	0	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.51213			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22641			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.16671			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.83683			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.55896			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.54936			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.78244			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.78330			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.30743			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64854			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.60000	116.90553		3.60000	110.53762			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.58031			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.59773			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.58000	107.03116		3.58000	110.70109			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.10000	98.85862		1.10000	118.38179			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.60000	104.11134		3.60000	110.53762			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.08000	104.32476		2.08000	119.59029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	2.15000	106.61117		2.15000	122.96838			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73683			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	24.20488		100.00000	24.02939			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.44237			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.12193			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.74787		4.73000	111.71524			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.16175			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35572			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56874			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.10032			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.85508			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.78159			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	101.48431			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.96263			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	101.48241			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14368			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	104.00070			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11881			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.38661		100.00000	9.31856			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.22000	139.48443		4.22000	139.44966			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.96057			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.35056			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.81130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.35534			0.00	10,000,000	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.28382			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.14295			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.12642			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.80500	125.19061		2.80500	250.16612			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.30500	130.35395		2.30500	260.49446			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.02500	122.99760		3.02500	245.77949			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73000	100.39462		2.73000	117.91015			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.60517			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26000	118.40173		2.26000	118.39084			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83570			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.01100			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.47622			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24430			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.13000	86.15472		3.13000	86.14077			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.80378		100.00000	0.79795			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.26337		104.97509	12.88872			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.32716			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.02238		101.07593	19.87582			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.17174		100.44759	11.09042			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25014			0.00	30,000,000	15,000,000.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.24424		100.76967	18.11105			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	100.52809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.75000	95.27855		2.75000	95.26590			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.22034			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18042			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84431			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.63000	94.00297		2.63000	99.63068			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	93.71974		2.66000	99.33026			26,600,000,000.00	10,000,000	5,000,000.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.03993			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.17945			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.50500	128.23467		2.50500	324.73490			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09884			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.98330			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43359			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.40703			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.38612			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.05642			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		100.00000	1.76500		100.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.04000	102.36971		6.04000	102.31979			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.58500	107.19313		6.58500	107.13653			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.63500	104.68494		7.63500	104.62101			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.22000	104.88941		8.22000	104.82055			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.39500	111.94432		8.39500	111.86889			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.96000	102.85367		8.96000	102.78020			8,960,000.00	1,000	100,000.00
FRX23	On 28/02/2023	Spot Bond		9.87500	87.14009		9.87500	87.07089			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.89000	108.20111		9.89000	108.11553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond		10.65000	91.26706		10.65000	91.18989			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.80500	78.03515		10.80500	77.96788			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	101.41579			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96809			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.48000	103.72829		9.48000	103.64957			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	100.45523			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.75327			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.75352			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.88685			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.14067			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.38800			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.31515			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.09658			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.01223			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.82929			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.07870			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.61313			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.62764			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.65568			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.46953		100.00000	3.44655			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.69045			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.73868			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.82483				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.20411				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.83627				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.55141				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.24680				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45735				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.02245				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.31728				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.76920				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42552				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.50638				0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.54233				0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.41041				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	105.71420				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.71420				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	107.14640				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.78669				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.94607	102.26445	7.94607	99.07526				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.98480				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.82658				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.29891	102.29868	8.29891	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.33462				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87782			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.74931		102.34766		8.74931	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.57225			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.94042			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.21520			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.95667			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.84422			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.95497			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.99229			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.45000		107.56049		8.45000	107.48794			8,450,000.00	1,000	29,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07500		132.81555		2.07500	265.41858			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05500		135.78276		2.05500	265.85206			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.83000		95.70622		9.83000	95.63138			0.00	0	13,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.82500		95.67643		9.82500	95.60165			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.02000		105.97390		2.02000	105.96620			1,842,575,320,000.00	912,166,000	850,707,000.00
I2038	On 31/01/2038	Spot Bond	2.53000		100.83179		2.53000	100.82032			1,265,000,000,000.00	500,000,000	649,615,000.00
I2046	On 31/03/2046	Spot Bond	2.43000		102.25808		2.43000	102.51959			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond	2.59000		104.08898		2.59000	104.07663			0.00	0	439,292,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.46500		108.98121		7.46500	108.91612			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.79244			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.66138			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.37573			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.69567			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.04000		104.94412		7.04000	104.88494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL21		On 15/03/2016	Spot Bond		7.96500	107.89761	7.96500	107.82893			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond		8.83000	108.89419	8.83000	108.81752			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond		6.97000	103.99166	6.97000	103.93328			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.67295			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.18880			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond		4.07000	109.42171	4.07000	109.39574			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond		7.78500	101.59144	7.78500	101.52821			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.42232			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.44937			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond		0.92000	105.51645	0.92000	124.21304			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond		2.33000	103.43642	2.33000	121.48656			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.02046			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond		0.00000	100.00000	0.00000	102.94596			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond		8.50000	104.64013	8.50000	104.56875			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.44223			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.14955			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.25708			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond		9.02500	97.33047	9.02500	97.26008			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond		9.54000	90.20632	9.54000	90.13782			9,540,000.00	1,000	200,000.00
IBL48		On 19/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.46173			0.00	0	101,000.00
IBL49		On 02/04/2018	Spot Bond		8.58000	84.61122	8.58000	98.35175			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond		9.59000	103.52058	9.59000	98.24042			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.50448			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond		0.00000	100.00000	0.00000	100.52078			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond		7.72500	103.52007	7.72500	99.36146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.80500	102.57938		8.80500	97.92255			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00228		100.00000	0.00226			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.85202		5.00000	101.81080			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.85202		5.00000	101.81080			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.44383		5.00000	100.40341			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.85202		5.00000	101.81080			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.86835		4.00000	101.83546			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.34469			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.25454			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.42918			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.69517		9.20000	112.61212			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.21137			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.21137			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.23053			0.00	2,000,000	1,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.85477		100.00000	8.79057			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.63255			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.39076			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27647			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.46500	103.33866		9.46500	103.26078			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.04867			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.24408			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.83277			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.62202			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	3.85737		100.00000	3.82135			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN222U	On 17/10/2013	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.25000		99.98562	5.25000	99.89942				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000		99.78471	5.25000	99.69885				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000		99.67027	5.25000	99.58461				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000		99.37367	5.35000	99.28690				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000		99.27246	5.35000	99.18586				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000		98.84875	5.45000	98.76129				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.88506	5.25000	99.79903				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		96.05263	100.00000	95.30026				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		94.07216	100.00000	93.35038				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.57673	5.35000	99.48960				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.47510	5.35000	99.38815				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		89.46078	100.00000	88.80779				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.35000		99.17144	5.35000	99.08502				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000		99.05343	5.45000	98.96561				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000		98.95098	5.45000	98.86334				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		82.39278	100.00000	81.83857				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		81.11111	100.00000	80.57395				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		79.86871	100.00000	79.34783				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		78.66379	100.00000	78.15846				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		77.49469	100.00000	77.00422				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.45734				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.32392				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38259			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.25611	103.88857		11.25611	102.99791			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.25611	101.35097		11.25611	101.48620			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42679			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.13956			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.39611			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.69212		6.50000	102.63828			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52864			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.09973			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	33.16781		100.00000	32.92734			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	21.22740		100.00000	21.07350			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16623			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16623			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27230			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37860			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.17778			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	100.02845			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.25330			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.26247			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.36574			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.06581			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.05109			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.76101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81815			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.02911			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18904			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04642			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.91161			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.71822			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.34181			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51128			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51128			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85488			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	82.76882		100.00000	68.16347			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.47775			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
IP262U	On 26/09/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	82.57919		100.00000	82.02247			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.90036			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83022			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84891			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86142			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.47500	104.39165		8.47500	104.32065			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.66000	105.16493		6.66000	105.10878			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.70996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	9.08000	106.52437	9.08000	106.44729				0.00	0	4,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.02217				0.00	4,000,000	1,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.09108				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45461				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.64500	105.15867	8.64500	105.08575				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.72254				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.85523				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000	95.38372	3.42000	112.01881				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.23000	90.52031	4.23000	121.56553				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	101.23696				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.05105				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.01678				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.65944				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.33495				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.68123				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000	85.99558	4.02000	86.72626				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000	85.92389	4.02000	93.27873				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.77437				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.35409				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.16770				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.22933				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.09500	110.33632	12.09500	110.23074				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.73169				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.23000	89.55966	4.23000	121.56553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA01A	On 28/08/2014	Spot Bond	100.00000		53.55546	100.00000	53.05541				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.25000		97.44215	5.25000	97.44214				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000		99.95687	5.25000	99.87072				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000		99.85637	5.25000	99.77039				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000		99.75608	5.25000	99.67027				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.35000		99.54767	5.35000	99.46060				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000		99.44610	5.35000	99.35920				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000		99.34473	5.35000	99.25801				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.35000		99.24357	5.35000	99.15703				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.45000		99.12673	5.45000	99.03878				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000		99.02414	5.45000	98.93637				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000		98.92175	5.45000	98.83416				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000		98.81958	5.45000	98.73217				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		79.52070	100.00000	79.00433				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		78.32618	100.00000	77.82516				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		77.16702	100.00000	76.68067				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.35236				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.59206				0.00	4,000,000	2,000,000.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.59670				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.55748				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.98604				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.30491				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.51502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.49354			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.28121			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.51287			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.16720			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.15615			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.94893			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90364			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91029			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92361			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86368			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78101			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59202			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.41342			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.41256			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		86.58824	100.00000	85.98131				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		65.81039	100.00000	65.33326				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		51.53446	100.00000	51.05327				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		61.61570	100.00000	61.26567				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.59718			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.85172	100.00000	13.75129				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		40.99494	100.00000	40.69772				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.86122			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.81816	100.00000	13.71798				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.90858			0.00	50,000,000	25,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.00925	100.00000	53.50496				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.93525				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.66975				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.90000		141.17740	8.90000	141.07722				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.83778				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.69400				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.18000		95.50309	9.18000	95.43324				18,360,000.00	2,000	1,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.23000		66.12035	9.23000	97.25250				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.69000		102.74276	9.69000	97.77710				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.17086				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.71500		100.35073	11.71500	100.25714				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.38364				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.78603				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.84340				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.40003				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.29777				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.94427				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.87379				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.35685				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.91013				0.00	12,000,000	4,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.77546				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.55601				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.28995				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.89228				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97103			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24918			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.63096			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	88.30590	100.00000	87.68548			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	84.29707	100.00000	83.73132			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	61.92778	100.00000	61.47880			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	40.27044	100.00000	39.97848			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	39.31997	100.00000	39.03490			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	10.22898	100.00000	10.15482			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	24.97310	100.00000	24.79205			0.00	0	0.00
MBP27U		On 04/10/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
MBP28U		On 07/11/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.94500	103.80408	8.94500	103.72965			0.00	0	1,900,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.54264			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.30836			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.42547			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.54966			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.56952			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.66885			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.02781			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	101.07894			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.31500	104.24358	8.31500	104.17398			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	9.01500	102.82887	9.01500	102.75499			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.86000	102.41826	9.86000	102.33793			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.95000	106.00252	5.95000	105.95159			0.00	0	11,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.20075			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.24920			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.89000		103.68041		9.89000	103.59787			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.61500		105.58442		7.61500	105.52011			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.24000		100.81877		9.24000	100.74414			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.94000		100.73511		8.94000	100.66292			8,940,000.00	1,000	2,300,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		91.02244		100.00000	90.34653			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.43000		104.49869		6.43000	104.44478			0.00	0	2,924,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		73.29317		100.00000	72.85429			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.66500		104.16876		7.66500	104.10489			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		86.69834		100.00000	86.08491			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.88500		105.37755		8.88500	105.30289			0.00	0	800,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		71.28906		100.00000	70.87379			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.73500		102.99377		5.73500	102.94566			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.20236		100.00000	6.15739			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.25319		100.00000	0.25135			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		6.48964		100.00000	6.44258			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		6.56798		100.00000	6.52037			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.03683		100.89771	5.99271			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.11796		100.61875	6.07336			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	100.26093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26739			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27180			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27653			0.00	504,000	168,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.28081			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.28281			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.30894			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.33915			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25319	100.00000	0.25135				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25319	100.00000	0.25135				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.35500	95.69308	9.35500	95.62179				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.41500	103.44133	7.41500	99.36891				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.97642				0.00	4,500,000	1,500,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.91712				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.30816				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.83645				0.00	0	70,700.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.47079				0.00	0	25,000,000.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.41194				0.00	0	10,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59219				0.00	0	20,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.26500	111.00890	7.26500	110.94434				14,530,000.00	2,000	2,886,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84833				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.19500	115.44947	9.19500	115.36488				9,195,000.00	1,000	400,000.00
NBK4		On 28/10/2024	Spot Bond	11.07500	30.99002	11.07500	30.96327				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.71500	106.53326	7.71500	106.46718				0.00	0	13,723,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.79807				0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.84348				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.83000	104.52872		6.83000	104.47150			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.44642			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.91500	107.42339		7.91500	107.35542			0.00	0	300,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18034			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07805			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28849			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04428			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90877			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94574			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	84.81035			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94884			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	100.67513			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73850			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60497			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.94267			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	80.87294			0.00	0	0.00
NCLN70		On 30/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.66807			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.46134			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.99787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.28869			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.31215			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.23464			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.99391			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18715			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.17743			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17647			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.41500	108.74200		8.41500	108.66896			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.77240			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.21000	104.65112		5.21000	104.60644			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.21000	101.69887		6.21000	101.64835			6,210,000.00	1,000	100,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81923			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.33000	114.47841		12.33000	114.36681			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.09303			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18568			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.88689			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.31500	157.73619		2.31500	157.72080			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.94000	103.07501		8.94000	103.00154			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27091			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22919			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22919			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.57000	104.56003		9.57000	104.47944			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.14002			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.49508			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.13279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.13141			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.13685			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.77000	104.53999	9.77000	105.26964			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.14231			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.13691			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14008			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.97000	104.52016	9.97000	104.43629			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.15095			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.14447			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14224			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.18295			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.16988			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14655			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.14500	136.03549	4.14500	136.00188			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.91500	106.55238	6.91500	106.49334			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.68500	117.87698	8.68500	117.79487			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	9.11500	123.32374	9.11500	123.23416			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.21000	163.51445	2.21000	163.49991			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.58000	124.28720	9.58000	124.19191			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79124			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.77025			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.84152			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.53708			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.46829			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.24623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.04211				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.05418				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.51726	100.00000	15.40477				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.79448	100.00000	20.64372				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.84289	100.00000	20.69177				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.87192	100.00000	20.72060				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.56887	100.00000	21.41249				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.34324	100.00000	22.18126				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.18311	100.00000	26.98604				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.69500	107.49211	6.69500	107.43410				13,390,000.00	2,000	3,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.30574	100.00000	9.23828				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.28000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.94422	100.00000	31.71263				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	13.42177	100.00000	10.65957				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.64010				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.26717				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.92918				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.26226				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.11645				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24991				0.00	7,800,000	7,200,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.76822				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.20533				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.18345				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.30739				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.31483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.25505				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.20931				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.29291				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.39059				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.31469				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.25703				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.47431				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.38425				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.31270				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.54872				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.56606				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.57385				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.59118				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.66562				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.68292				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.26714				0.00	12,900,000	4,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.59813				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.46500		113.20329	6.46500	113.14459				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.83000		94.22388	5.83000	94.17975				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.32000		36.68908	8.32000	36.66457				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	6.57500		119.25960	6.46500	119.42170			59,065,142,362,050.00	8,983,291,614	14,176,823,614.00	
R158	On 15/09/2015	Spot Bond	6.46500		119.48366	6.46500	119.42170				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.36500		88.02672	6.36500	87.98177				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.46500		125.37688	6.46500	125.31186				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.29500	82.85083	6.29500	82.80898					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.51000	117.73394	8.50000	117.74094					99,808,330,741,390.00	11,728,358,489	13,995,450,935.00
R187P	On 21/12/2026	Spot Bond	8.24000	34.16427	8.24000	34.14167					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.16000	31.86227	8.16000	31.84139					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.80500	271.35851	1.80500	271.34327					23,735,569,500.00	13,149,900	269,598,900.00
R201	On 21/12/2014	Spot Bond	5.51000	105.74423	5.46000	105.76135					5,245,499,254,850.00	951,996,235	1,605,706,235.00
R202	On 07/12/2033	Spot Bond	2.43000	198.10464	2.43000	198.08347					425,422,530,000.00	175,071,000	1,489,257,200.00
R2023	On 28/02/2023	Spot Bond	8.28500	96.57213	8.30500	96.38078					37,361,962,313,210.00	4,509,591,106	5,081,681,000.00
R203	On 15/09/2017	Spot Bond	7.45000	106.57321	7.38000	106.75470					22,290,443,962,450.00	2,992,005,901	5,374,735,700.00
R2037	On 31/01/2037	Spot Bond	9.38000	92.46355	9.38000	92.39448					3,977,120,000,000.00	424,000,000	1,541,410,000.00
R204	On 21/12/2018	Spot Bond	7.65500	103.05797	7.59500	103.25519					39,532,129,323,225.00	5,164,223,295	6,275,691,500.00
R2048	On 28/02/2048	Spot Bond	9.44000	93.04136	9.44000	92.97065					25,622,747,230,240.00	2,714,274,071	2,727,429,071.00
R205	On 31/03/2014	Spot Bond	100.00000	62.96107	100.00000	62.50460					0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.63500	101.63181	5.55000	101.61770					4,110,169,000,000.00	729,400,000	2,103,000,000.00
R207	On 15/01/2020	Spot Bond	7.94000	97.55474	7.89000	97.73448					98,220,576,594,180.00	12,370,349,697	6,800,933,425.00
R208	On 31/03/2021	Spot Bond	8.03500	95.66190	8.03500	95.60015					68,897,932,385,095.00	8,574,727,117	7,511,988,822.00
R209	On 31/03/2036	Spot Bond	9.25500	74.37985	9.25500	74.32471					52,026,523,970,280.00	5,621,450,456	9,227,542,700.00
R210	On 31/03/2028	Spot Bond	2.33000	152.06307	2.33000	152.04807					494,232,610,000.00	212,117,000	598,417,681.00
R211	On 31/01/2017	Spot Bond	0.22000	127.09489	0.22000	127.10419					44,000,000.00	200,000	222,640,000.00
R212	On 31/01/2022	Spot Bond	1.76000	126.80439	1.76000	126.79783					1,421,728,000,000.00	807,800,000	1,052,793,000.00
R213	On 28/02/2031	Spot Bond	9.06000	82.12576	9.06000	82.06580					25,481,004,600,840.00	2,812,472,914	6,315,224,239.00
R214	On 28/02/2041	Spot Bond	9.38000	71.80107	9.38000	71.74683					47,194,673,197,140.00	5,031,415,053	8,883,035,157.00
R224C	On 15/09/2013	Spot Bond	5.22000	99.81443	5.22000	99.77170					0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.32000	97.22842	5.32000	97.18681					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.43000	94.60417	5.43000	94.56286					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.52500	90.61227	6.52500	90.56485					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.36500	88.02672	6.36500	87.98177					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.28500	85.47957	6.28500	85.43646					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.29500	82.85083	6.29500	82.80898					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.49500	98.37095	5.49500	98.32726					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.51500	95.73824	5.51500	95.69556					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.46500	93.22809	5.46500	93.18690					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.43500	89.22221	6.43500	89.17590					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.30500	86.69187	6.30500	86.64777					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.28500	84.08808	6.28500	84.04544					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.34500	81.36977	6.34500	81.32812					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.35500	75.99422	7.35500	75.94924					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.40500	73.14681	7.40500	73.10323					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.60000	69.90169	7.60000	69.85897					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.58000	67.41149	7.58000	67.37039					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.56000	65.02253	7.56000	64.98299					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.55000	62.69225	7.55000	62.65418					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.85000	59.23648	7.85000	59.19911					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.83000	57.07941	7.83000	57.04348					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.95500	54.41609	7.95500	54.38130					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.92500	52.45998	7.92500	52.42657					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.89500	50.58880	7.89500	50.55670					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.86500	48.79846	7.86500	48.76762					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.82500	47.12952	7.82500	47.09988					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.78500	45.53522	7.78500	45.50672					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.44000	40.94843		8.44000	40.92070			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.40000	39.46118		8.40000	39.43457			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.36000	38.04257		8.36000	38.01704			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.32000	36.68908		8.32000	36.66457			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.28000	35.39736		8.28000	35.37383			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.24000	34.16427		8.24000	34.14167			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.20000	32.98685		8.20000	32.96512			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.16000	31.86227		8.16000	31.84139			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.98246			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11701			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.08587			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.17627			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.99682			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.23266		100.00000	11.15122			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.87690		100.00000	3.84879			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.88085			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.43107			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.33160			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88183			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.27151			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13415			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.47924			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19869			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	98.91599		100.00000	100.98824			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24240			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79364			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18072			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91464			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.97158			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.46923			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.74921			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.22040			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93171			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	100.97635			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.73641			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.91993			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82085			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82085			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.60559			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.03736			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.77881			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.99617			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.13956			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.79459			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.33310		12.35000	103.23220			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.79155			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.54871			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.33009		100.00000	12.24070			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.64155			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.32062			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		81.41593		100.00000	80.87912			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.08889			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.59321		5.25000	100.55072			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.44824		100.00000	1.15016			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.31265		100.00000	6.26689			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.54022		100.00000	14.43481			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.58552		100.00000	12.49428			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.22417			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.27730			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.33500		107.04038		9.33500	106.96036			0.00	0	2,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92853			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.76500		111.51547		7.76500	111.44624			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.08030			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.43000		103.21649		9.43000	103.13856			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.74823			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.45456			0.00	7,000,000	7,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.62819			0.00	2,000,000	2,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.76364			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.74886			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.76500		105.57882		7.76500	105.51328			7,765,000.00	1,000	11,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.19500		100.38198		9.19500	100.30804			9,195,000.00	1,000	4,600,000.00
SBK11	On 09/04/2014	Spot Bond	1.82000		132.79868		1.82000	132.79107			3,567,200,000.00	1,960,000	1,960,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780		101.36112		5.51780	165.28945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.92500	116.55683		7.92500	116.48301			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.78500	116.83312		7.78500	116.76040			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.71500	116.97161		7.71500	116.89945			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.78000	102.05894		8.78000	101.98747			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.86000	116.68500		7.86000	116.61168			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.82500	116.75409		7.82500	116.68105			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.30488			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.11322			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.53653			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10580			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	86.33122		100.00000	85.73170			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.43000	105.54354		8.43000	105.47252			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39135			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15782			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.22582			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	2.02958		100.00000	2.01614			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27156			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.68500	104.61455		9.68500	104.53348			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.15000	102.26906		10.15000	102.18654			0.00	0	400,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.30148			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.56415			0.00	0	1,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.39220			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.07391			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.08500	101.46643		9.08500	101.39296			27,255,000.00	3,000	900,000.00
SBS3	On 25/05/2026	Spot Bond		9.20000	94.79523		9.20000	94.72575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		9.73500	96.20916		9.73500	96.13463			9,735,000.00	1,000	200,000.00
SBS9	On 07/07/2016	Spot Bond		7.64500	111.23714		7.64500	111.16912			7,645,000.00	1,000	2,550,000.00
SBSI11	On 07/12/2023	Spot Bond		2.33500	130.03696		2.33500	259.86036			1,167,500,000.00	500,000	500,000.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.51645		0.92000	124.21304			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.61000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.65865		100.00000	6.61037			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.59095		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.49000	108.68589		1.49000	121.91577			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.69212		6.50000	102.63828			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46596			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18567			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.91089			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.48000	99.23492		9.48000	99.15961			0.00	0	200,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.30265			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28777			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.15431			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.50645			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.76500		105.32510		7.76500	105.25970			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.19500		101.88154		9.19500	98.41091			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.83000		101.89404		8.83000	101.82229			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.29722			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.16122			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.34056			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.16250			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.68000		104.04475		8.68000	103.97230			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07781			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79118			0.00	1,600,000	800,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.82430			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.71500	95.09894		9.71500	95.02503				19,430,000.00	2,000	28,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.94452			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30322			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.69955			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.64300	87.54500		9.64300	87.47744				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.70500	87.25014		9.70500	87.18239				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.70500	104.23490		6.70500	104.17857				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.15000	91.93200		9.15000	91.86497				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41407			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.56000	102.78858		8.56000	102.71837				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.36500	117.66750		7.36500	117.59814				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond		2.77000	97.87721		2.77000	98.23741			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.54500	98.79201		8.54500	99.22274			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.65663			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.94322			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.09930			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.07437			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		10.50000	100.13594		10.50000	10.50000			525,000,000,000.00	50,000,000	50,000,000.00
SSN018	On 02/09/2016	Spot Bond		100.00000	8.77915		100.00000	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	99.85530			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.73710			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.54924			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.24183			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.12463			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.12498			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.02599			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.50714			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.89416			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.83891			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.83843			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.82207			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.72511			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.78132			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.72053			0.00	2,000,000	1,000,000.00
SY1022	On 29/11/2013	Spot Bond		100.00000	80.57395		100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	7.02500	115.68937		7.02500	115.62392			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	9.06000	103.36338		9.06000	103.28834			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	56.16529		100.00000	55.79521			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	40.28682		100.00000	39.99475			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.06026		100.00000	18.92208			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.76000	104.30916		6.76000	104.25264			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71203			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.46082			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.10374			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.73551			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16623			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	100.00000	1.73415		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.53151			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.71500	103.35633		7.71500	103.29258			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.90436			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.17687			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.25573			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.76136			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.78452			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.96470		7.83000	100.90150			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74862			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77757			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82801			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.74862			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.77757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.13980		7.16000	100.78268			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.83424			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82962			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.94046			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92546			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.37640			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32500			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.48402			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.50813			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.39133		8.73000	100.71037			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.54202			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.60818			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.84148			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78795			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.45763		101.06155	6.41036			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.74399			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.97101			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.84811			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.89430			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.38097			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75409			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.77044			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78211			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.77044			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.78211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.78795			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76343			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78211			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84630			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.84630			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84630			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93956			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.96286			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93374			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39852			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.42748			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41590			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07809			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.41500	109.35378		8.41500	109.27992			0.00	0	600,000.00
TL20	On 22/02/2020	Spot Bond		8.06500	92.99036		8.06500	92.90540			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.32000	106.00704		8.32000	105.93663			299,528,320,000.00	36,001,000	1,000,901,000.00
TN20	On 17/09/2020	Spot Bond		9.04500	112.27068		9.04500	112.18974			147,523,669,605.00	16,309,969	272,212,000.00
TN23	On 06/11/2023	Spot Bond		9.33000	112.99094		9.33000	112.90697			168,005,020,770.00	18,006,969	102,206,969.00
TN25	On 19/08/2025	Spot Bond		9.52000	100.21267		9.52000	100.13673			95,200,000,000.00	10,000,000	154,000,000.00
TN27	On 14/11/2027	Spot Bond		9.57500	97.47825		9.57500	97.40394			19,159,575,000.00	2,001,000	13,301,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.14861			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.14112			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.49407			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.26920			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.27696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.27768			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.31561			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.39428			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93827			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97644			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.99930			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05534		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05396		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05350		100.00000	9.97421			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	99.33690			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	98.92327			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.29860			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.01912			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.24478			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.04419			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.78150			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.75312			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.72225			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.67803			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.44301			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.32385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.23509			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.20609			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.13135			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79397			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27323			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67425			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.23728			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.43500	106.69231		9.43500	106.61215			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.29952			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.85503			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18405			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.72000	106.29045		9.72000	106.20824			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	86.17409		100.00000	85.57841			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	86.26936		100.00000	85.67303			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	86.30112		100.00000	85.70457			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95174			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99508			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38931			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.40344			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.40411			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11697			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.15137			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.37704			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	143.61000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.82500	117.17590		6.82500	117.11181			6,825,000.00	1,000	92,101,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.53000		239.63371	0.53000	239.64521				0.00	0	30,619,000.00
WSP1	On 28/05/2015	Spot Bond	6.86500		105.79288	6.86500	105.73469				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.88500		105.89929	7.88500	105.83255				0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.15000		106.18380	8.15000	106.11468				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.51500		104.79684	8.51500	104.72562				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.57500		104.71648	8.57500	104.64484				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.43500		97.35440	5.43500	99.98511				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.49500		98.67784	5.49500	98.63388				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.41500		89.10952	6.41500	89.06366				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.48500		96.92862	5.48500	96.88564				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.49500		95.62068	5.49500	95.57843				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.34500		87.55089	6.34500	87.50607				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.47500		93.51230	5.47500	93.47114				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.41500		89.09423	6.41500	89.04838				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.54000		63.78117	7.54000	63.74270				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		12.52376	100.00000	12.45261				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.05043	100.00000	0.05014				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		12.52376	100.00000	12.45261				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		33.55635	100.00000	33.36572				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		34.32982	100.00000	34.13480				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		32.18329	100.00000	32.00046				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		32.18329	100.00000	32.00046				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		30.51671	100.00000	30.34335				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		30.51671	100.00000	30.34335				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		28.88153	100.00000	28.71746				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	28.88153	100.00000	28.71746				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	27.17869	100.00000	27.02429				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	27.17869	100.00000	27.02429				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.62487	100.00000	25.47929				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.62487	100.00000	25.47929				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	24.11404	100.00000	23.97705				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	24.11404	100.00000	23.97705				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.82194	100.00000	22.69229				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.59907	100.00000	21.47637				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	16.15288	100.00000	16.06111				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.25835	100.00000	15.17167				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.35873	100.00000	14.27716				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.35873	100.00000	14.27716				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.58935	100.00000	13.51215				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.83679	100.00000	12.76386				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.07994	100.00000	12.01131				0.00	0	0.00
Total for j-Bonds :										650,158,535,514,910.00	7,044,538,184	02 203 092 246.00
Grand Total:										650,160,384,417,001.00	7,044,706,423	02 205 546 644.00