



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 30/08/2013

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 16/09/2013	Foreign Exchange Future	10.28390	10.28390		10.34180	10.34180		16.51	461,839,665.10	44,909	685,443.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	2,983.90070	2.98390	3,041.80090	3.04180	2,983.901	35.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	0.00070	0.00000	0.00090	0.00000	0.001	35.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	1,783.91560	1.78392	1,841.81600	1.84182	1,783.916	24.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	0.01560	0.00002	0.01600	0.00002	0.016	24.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	1,583.94740	1.58395	1,641.84610	1.64185	1,583.947	23.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	0.04740	0.00005	0.04610	0.00005	0.047	23.06	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	1,533.96240	1.53396	1,591.86010	1.59186	1,533.962	22.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	0.06240	0.00006	0.06010	0.00006	0.062	22.78	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	1,483.98220	1.48398	1,541.87820	1.54188	1,483.982	22.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	0.08220	0.00008	0.07820	0.00008	0.082	22.49	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	1,434.00820	1.43401	1,491.90170	1.49190	1,434.008	22.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	0.10820	0.00011	0.10170	0.00010	0.108	22.21	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	1,284.14570	1.28415	1,342.02320	1.34202	1,284.146	21.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	0.24570	0.00025	0.22320	0.00022	0.246	21.36	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	1,084.62310	1.08462	1,142.43060	1.14243	1,084.623	20.22	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	0.72310	0.00072	0.63060	0.00063	0.723	20.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	985.13160	0.98513	1,042.85470	1.04285	985.132	19.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	1.23160	0.00123	1.05470	0.00105	1.232	19.66	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	935.44600	0.93545	993.11070	0.99311	935.446	19.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	1.54600	0.00155	1.31070	0.00131	1.546	19.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	885.84230	0.88584	943.43060	0.94343	885.842	18.90	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	1.94230	0.00194	1.63060	0.00163	1.942	18.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	786.97630	0.78698	844.33500	0.84433	786.976	18.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	3.07630	0.00308	2.53500	0.00254	3.076	18.15	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	737.77760	0.73778	794.96750	0.79497	737.778	17.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	3.87760	0.00388	3.16750	0.00317	3.878	17.77	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	649.79400	0.64979	706.54510	0.70655	649.794	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	5.89400	0.00589	4.74510	0.00475	5.894	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	640.07540	0.64008	696.76410	0.69676	640.075	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	6.17540	0.00618	4.96410	0.00496	6.175	17.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	630.37060	0.63037	686.99370	0.68699	630.371	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	6.47060	0.00647	5.19370	0.00519	6.471	16.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	591.69990	0.59170	648.02490	0.64802	591.700	16.64	0.00	0	0.00

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		9.70	Put	7.79990	0.00780	6.22490	0.00622	7.800	16.64	0.00	0	3,201.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.75	Call	543.75390	0.54375	599.61260	0.59961	543.754	16.26	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.75	Put	9.85390	0.00985	7.81260	0.00781	9.854	16.26	0.00	0	1,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.80	Call	496.34800	0.49635	551.61150	0.55161	496.348	15.88	0.00	0	600.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.80	Put	12.44800	0.01245	9.81150	0.00981	12.448	15.88	0.00	0	6,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.85	Call	449.61950	0.44962	504.12710	0.50413	449.619	15.51	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.85	Put	15.71950	0.01572	12.32710	0.01233	15.720	15.51	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.90	Call	405.88070	0.40588	459.17500	0.45917	405.881	15.61	0.00	0	2,830.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.90	Put	21.98070	0.02198	17.37500	0.01738	21.981	15.61	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.00	Call	323.98730	0.32399	374.02420	0.37402	323.987	15.81	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.00	Put	40.08730	0.04009	32.22420	0.03222	40.087	15.81	0.00	0	22,194.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.06	Call	279.08690	0.27909	326.62600	0.32663	279.087	15.93	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.06	Put	55.18690	0.05519	44.82600	0.04483	55.187	15.93	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.10	Call	251.14230	0.25114	296.80200	0.29680	251.142	16.01	0.00	0	1.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.10	Put	67.24230	0.06724	55.00200	0.05500	67.242	16.01	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.12	Call	237.79760	0.23780	282.45830	0.28246	237.798	16.05	0.00	0	2,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.12	Put	73.89760	0.07390	60.65830	0.06066	73.898	16.05	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.15	Call	218.58800	0.21859	261.68210	0.26168	218.588	16.11	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.15	Put	84.68800	0.08469	69.88210	0.06988	84.688	16.11	0.00	0	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.20	Call	188.77180	0.18877	229.09630	0.22910	188.772	16.21	0.00	0	1,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.20	Put	104.87180	0.10487	87.29630	0.08730	104.872	16.21	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.25	Call	161.74280	0.16174	199.14080	0.19914	161.743	16.31	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.25	Put	127.84280	0.12784	107.34080	0.10734	127.843	16.31	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Call	151.71270	0.15171	187.90790	0.18791	151.713	16.35	0.00	0	15,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Put	137.81270	0.13781	116.10790	0.11611	137.813	16.35	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.30	Call	137.49360	0.13749	171.86260	0.17186	137.494	16.41	0.00	0	35,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.30	Put	153.59360	0.15359	130.06260	0.13006	153.594	16.41	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Call	128.55920	0.12856	161.70170	0.16170	128.559	16.45	0.00	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Put	164.65920	0.16466	139.90170	0.13990	164.659	16.45	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Call	98.94990	0.09895	127.31800	0.12732	98.950	16.84	0.00	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Put	215.04990	0.21505	185.51800	0.18552	215.050	16.84	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	71.56820	0.07157	94.51620	0.09452	71.568	17.49	0.00	0	4,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	287.66820	0.28767	252.71620	0.25272	287.668	17.49	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	51.47160	0.05147	69.72740	0.06973	51.472	18.14	0.00	0	24,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	367.57160	0.36757	327.92740	0.32793	367.572	18.14	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	43.60590	0.04361	59.81020	0.05981	43.606	18.46	0.00	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	409.70590	0.40971	368.01020	0.36801	409.706	18.46	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Call	36.93630	0.03694	51.28350	0.05128	36.936	18.79	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	453.03630	0.45304	409.48350	0.40948	453.036	18.79	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	31.29330	0.03129	43.97060	0.04397	31.293	19.12	0.00	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	497.39330	0.49739	452.17060	0.45217	497.393	19.12	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	26.52540	0.02653	37.70930	0.03771	26.525	19.44	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	542.62540	0.54263	495.90930	0.49591	542.625	19.44	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	14.18690	0.01419	21.01180	0.02101	14.187	20.86	0.00	0	37,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	730.28690	0.73029	679.21180	0.67921	730.287	20.86	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	6.02040	0.00602	9.37960	0.00938	6.020	23.05	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	1,022.12040	1.02212	967.57960	0.96758	1,022.120	23.05	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	2.02720	0.00203	3.40210	0.00340	2.027	24.16	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,318.12720	1.31813	1,261.60210	1.26160	1,318.127	24.16	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	0.55890	0.00056	1.02780	0.00103	0.559	24.73	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,616.65890	1.61666	1,559.22780	1.55923	1,616.659	24.73	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	0.11770	0.00012	0.24100	0.00024	0.118	25.40	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	1,966.21770	1.96622	1,908.44100	1.90844	1,966.218	25.40	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	0.07140	0.00007	0.14900	0.00015	0.071	27.05	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,216.17140	2.21617	2,158.34900	2.15835	2,216.171	27.05	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry				10.29500	10.29500	10.35270	10.35270	16.61	0.00	0	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Call	1,017.37680	1.01738	1,074.68480	1.07468	1,017.377	18.54	0.00	0	0.00

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 23/09/2013	Any day expiry	9.28	Put		2.37680	0.00238		1.98480	0.00198	2.377	18.54	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	1,007.48950		0.00749	1,064.77730	1.06478	1,007.489	18.49	0.00	0	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put		2.48950	0.00249	2.07730	0.00208	2.489	18.49	0.00	0	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	997.60740		0.99761	1,054.87380	1.05487	997.607	18.44	0.00	0	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put		2.60740	0.00261	2.17380	0.00217	2.607	18.44	0.00	0	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	987.72380		0.98772	1,044.96880	1.04497	987.724	18.39	0.00	0	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put		2.72380	0.00272	2.26880	0.00227	2.724	18.39	0.00	0	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	446.31550		0.44632	498.16120	0.49816	446.316	15.52	0.00	0	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put		31.31550	0.03132	25.46120	0.02546	31.316	15.52	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry				10.29970	10.29970	10.35740	10.35740		16.71	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,099.71430		2.09971	2,157.41330	2.15741	2,099.714	22.62	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put		0.01430	0.00001	0.01330	0.00001	0.014	22.62	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,049.72410		2.04972	2,107.42230	2.10742	2,049.724	22.78	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put		0.02410	0.00002	0.02230	0.00002	0.024	22.78	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,999.73950		1.99974	2,057.43650	2.05744	1,999.740	22.94	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put		0.03950	0.00004	0.03650	0.00004	0.040	22.94	0.00	0	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,062.00000		1.06200	1,119.31020	1.11931	1,062.000	18.09	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put		2.30000	0.00230	1.91020	0.00191	2.300	18.09	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,052.09970		1.05210	1,109.39140	1.10939	1,052.100	18.04	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put		2.39970	0.00240	1.99140	0.00199	2.400	18.04	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,042.20360		1.04220	1,099.47600	1.09948	1,042.204	17.99	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put		2.50360	0.00250	2.07600	0.00208	2.504	17.99	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	797.35130		0.79735	853.67030	0.85367	797.351	16.91	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put		7.65130	0.00765	6.27030	0.00627	7.651	16.91	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	758.81410		0.75881	814.86180	0.81486	758.814	16.75	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put		9.11410	0.00911	7.46180	0.00746	9.114	16.75	0.00	0	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	711.01020		0.71101	766.65140	0.76665	711.010	16.54	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put		11.31020	0.01131	9.25140	0.00925	11.310	16.54	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	616.94690		0.61695	671.49790	0.67150	616.947	16.13	0.00	0	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put		17.24690	0.01725	14.09790	0.01410	17.247	16.13	0.00	0	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	131.28080		0.13128	158.92750	0.15893	131.281	17.19	0.00	0	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put		271.58080	0.27158	241.52750	0.24153	271.581	17.19	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry				10.34130	10.34130	10.39830	10.39830		16.75	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	963.75540		0.96376	1,018.76650	1.01877	963.755	15.49	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put		12.45540	0.01246	10.46650	0.01047	12.455	15.49	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	954.30190		0.95430	1,009.23290	1.00923	954.302	15.49	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put		13.00190	0.01300	10.93290	0.01093	13.002	15.49	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	944.86830		0.94487	999.71680	0.99972	944.868	15.49	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put		13.56830	0.01357	11.41680	0.01142	13.568	15.49	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	888.72070		0.88872	943.01780	0.94302	888.721	15.48	0.00	0	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put		17.42070	0.01742	14.71780	0.01472	17.421	15.48	0.00	0	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	405.27730		0.40528	447.00790	0.44701	405.277	15.87	0.00	0	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put		133.97730	0.13398	118.70790	0.11871	133.977	15.87	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry				10.34620	10.34620	10.40310	10.40310		16.81	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	877.34600		0.87735	931.09930	0.93110	877.346	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put		21.14600	0.02115	17.99930	0.01800	21.146	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	868.17740		0.86818	921.81950	0.92182	868.177	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put		21.97740	0.02198	18.71950	0.01872	21.977	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	859.03610		0.85904	912.56390	0.91256	859.036	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put		22.83610	0.02284	19.46390	0.01946	22.836	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	822.74830		0.82275	875.78880	0.87579	822.748	15.53	0.00	0	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put		26.54830	0.02655	22.68880	0.02269	26.548	15.53	0.00	0	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	397.60960		0.39761	438.16160	0.43816	397.610	16.02	0.00	0	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put		151.40960	0.15141	135.06160	0.13506	151.410	16.02	0.00	0	0	0.00
\$ / R	On 28/10/2013	Any day expiry				10.35100	10.35100	10.40780	10.40780		16.71	0.00	0	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,101.65680		2.10166	2,158.37540	2.15838	2,101.657	20.44	0.00	0	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put		0.65680	0.00066	0.57540	0.00058	0.657	20.44	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,051.76800		2.05177	2,108.47180	2.10847		2,051.768	20.25	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.76800		0.00077	0.67180	0.00067		0.768	20.25	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	938.83750		0.93884	992.96930	0.99297		938.838	15.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	17.83750		0.01784	15.16930	0.01517		17.838	15.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	929.55150		0.92955	983.58680	0.98359		929.551	15.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	18.55150		0.01855	15.78680	0.01579		18.552	15.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	920.28950		0.92029	974.22560	0.97423		920.289	15.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	19.28950		0.01929	16.42560	0.01643		19.290	15.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	784.56860		0.78457	836.67130	0.83667		784.569	15.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	33.56860		0.03357	28.87130	0.02887		33.569	15.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	698.09630		0.69810	748.57950	0.74858		698.096	15.41	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	47.09630		0.04710	40.77950	0.04078		47.096	15.41	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.35260		10.35260	10.40940	10.40940			16.73	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	831.54250		0.83154	884.25040	0.88425		831.543	15.43	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	28.94250		0.02894	24.85040	0.02485		28.943	15.43	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	189.49150		0.18949	214.49630	0.21450		189.492	17.53	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	436.89150		0.43689	405.09630	0.40510		436.892	17.53	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.39800		10.39800	10.45600	10.45600			16.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,100.39750		2.10040	2,158.10640	2.15811		2,100.398	19.04	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.39750		0.00240	2.10640	0.00211		2.398	19.04	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	1,003.27360		1.00327	1,056.90790	1.05691		1,003.274	15.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	35.27360		0.03527	30.90790	0.03091		35.274	15.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	994.35880		0.99436	1,047.87610	1.04788		994.359	15.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	36.35880		0.03636	31.87610	0.03188		36.359	15.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	985.47040		0.98547	1,038.86860	1.03887		985.470	15.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	37.47040		0.03747	32.86860	0.03287		37.470	15.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	898.13520		0.89814	950.21670	0.95022		898.135	15.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	50.13520		0.05014	44.21670	0.04422		50.135	15.41	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	773.09680		0.77310	822.76310	0.82276		773.097	15.43	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	75.09680		0.07510	66.76310	0.06676		75.097	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	222.00650		0.22201	246.11310	0.24611		222.007	17.86	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	574.00650		0.57401	540.11310	0.54011		574.007	17.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.42340		10.42340	10.48210	10.48210			16.88	92,570,215.40	8,881	142,089.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,023.95440		3.02395	3,082.59710	3.08260		3,023.954	22.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.55440		0.00055	0.49710	0.00050		0.554	22.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,425.13750		2.42514	2,483.63660	2.48364		2,425.138	19.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.73750		0.00174	1.53660	0.00154		1.738	19.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,682.53620		1.68254	1,740.12160	1.74012		1,682.536	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	9.13620		0.00914	8.02160	0.00802		9.136	17.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,536.61490		1.53661	1,593.71680	1.59372		1,536.615	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	13.21490		0.01321	11.61680	0.01162		13.215	16.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,509.63690		1.50964	1,566.63060	1.56663		1,509.637	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	14.13690		0.01414	12.43060	0.01243		14.137	16.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,461.43910		1.46144	1,518.22240	1.51822		1,461.439	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	15.93910		0.01594	14.02240	0.01402		15.939	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,440.20070		1.44020	1,496.88390	1.49688		1,440.201	16.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	16.80070		0.01680	14.78390	0.01478		16.801	16.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,413.44940		1.41345	1,469.99960	1.47000		1,413.449	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	17.94940		0.01795	15.79960	0.01580		17.949	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,250.16460		1.25016	1,305.71060	1.30571		1,250.165	15.93	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	26.76460		0.02676	23.61060	0.02361		26.765	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,065.20050		1.06520	1,119.09200	1.11909		1,065.201	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	41.80050		0.04180	36.99200	0.03699		41.801	15.46	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	934.26550		0.93427	986.28670	0.98629		934.266	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	60.86550		0.06087	54.18670	0.05419		60.866	15.37	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	892.55560		0.89256	943.82100	0.94382		892.556	15.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	69.15560		0.06916	61.72100	0.06172		69.156	15.39	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	819.58860	0.81959	869.36380	0.86936	819.589	15.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	86.18860	0.08619	77.26380	0.07726	86.189	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	811.65690	0.81166	861.25640	0.86126	811.657	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	88.25690	0.08826	79.15640	0.07916	88.257	15.42	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	734.39540	0.73440	782.12860	0.78213	734.395	15.46	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	110.99540	0.11100	100.02860	0.10003	110.995	15.46	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	697.22370	0.69722	743.95200	0.74395	697.224	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	123.82370	0.12382	111.85200	0.11185	123.824	15.47	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	591.94210	0.59194	635.39510	0.63540	591.942	15.52	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	168.54210	0.16854	153.29510	0.15330	168.542	15.52	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	532.07930	0.53208	573.07000	0.57307	532.079	15.79	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	208.67930	0.20868	190.97000	0.19097	208.679	15.79	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	477.18520	0.47719	515.66580	0.51567	477.185	16.06	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	253.78520	0.25379	233.56580	0.23357	253.785	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	451.55970	0.45156	488.77980	0.48878	451.560	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	278.15970	0.27816	256.67980	0.25668	278.160	16.20	52,201,500.00	5,000	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	441.64480	0.44164	478.36130	0.47836	441.645	16.26	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	288.24480	0.28824	266.26130	0.26626	288.245	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	427.12280	0.42712	463.08510	0.46309	427.123	16.34	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	303.72280	0.30372	280.98510	0.28099	303.723	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	381.69940	0.38170	415.17030	0.41517	381.699	16.61	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	358.29940	0.35830	333.07030	0.33307	358.299	16.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	348.53550	0.34854	380.05800	0.38006	348.536	16.83	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	405.13550	0.40514	377.95800	0.37796	405.136	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	336.95310	0.33695	0.00000	0.00000	336.953	16.91	31,536,900.00	3,000	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	423.55310	0.42355	0.00000	0.00000	423.553	16.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	322.50640	0.32251	352.37360	0.35237	322.506	17.05	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	449.10640	0.44911	420.27360	0.42027	449.106	17.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	318.99570	0.31900	348.63110	0.34863	318.996	17.09	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	455.59570	0.45560	426.53110	0.42653	455.596	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	305.33310	0.30533	334.05320	0.33405	305.333	17.22	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	481.93310	0.48193	451.95320	0.45195	481.933	17.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	273.76500	0.27377	300.28370	0.30028	273.765	17.57	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	550.36500	0.55036	518.18370	0.51818	550.365	17.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	245.62090	0.24562	270.06880	0.27007	245.621	17.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	622.22090	0.62222	587.96880	0.58797	622.221	17.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	235.24710	0.23525	258.90450	0.25890	235.247	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	651.84710	0.65185	616.80450	0.61680	651.847	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	215.90250	0.21590	238.04480	0.23804	215.903	18.32	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	712.50250	0.71250	675.94480	0.67594	712.503	18.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	198.30030	0.19830	219.01510	0.21902	198.300	18.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	774.90030	0.77490	736.91510	0.73692	774.900	18.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	161.48330	0.16148	179.02780	0.17903	161.483	19.31	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	938.08330	0.93808	896.92780	0.89693	938.083	19.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	139.21570	0.13922	154.72180	0.15472	139.216	19.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,065.81570	1.06582	1,022.62180	1.02262	1,065.816	19.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	120.57920	0.12058	134.30520	0.13431	120.579	20.40	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,197.17920	1.19718	1,152.20520	1.15221	1,197.179	20.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	100.20760	0.10021	111.90730	0.11191	100.208	21.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,376.80760	1.37681	1,329.80730	1.32981	1,376.808	21.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	77.16870	0.07717	86.45850	0.08646	77.169	22.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,653.76870	1.65377	1,604.35850	1.60436	1,653.769	22.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	58.40660	0.05841	65.62480	0.06562	58.407	23.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,985.00660	1.98501	1,933.52480	1.93352	1,985.007	23.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	52.28200	0.05228	58.79980	0.05880	52.282	23.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,128.88200	2.12888	2,076.69980	2.07670	2,128.882	23.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.43950	10.43950	10.49850	10.49850		16.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	956.04500	0.95605	1,008.01100	1.00801	956.045	15.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	66.54500	0.06654	59.51100	0.05951	66.545	15.30	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	922.86760	0.92287	974.23590	0.97424	922.868	15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	73.36760	0.07337	65.73590	0.06574	73.368	15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	914.65130	0.91465	965.86550	0.96587	914.651	15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	75.15130	0.07515	67.36550	0.06737	75.151	15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	906.46880	0.90647	957.52690	0.95753	906.469	15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	76.96880	0.07697	69.02690	0.06903	76.969	15.32	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	256.03570	0.25604	280.43450	0.28043	256.036	17.92	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	656.53570	0.65654	621.93450	0.62193	656.536	17.92	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.49760	10.49760	10.55760	10.55760		16.79	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	629.97030	0.62997	671.47780	0.67148	629.970	15.66	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	252.37030	0.25237	233.87780	0.23388	252.370	15.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	443.42520	0.44343	476.56840	0.47657	443.425	16.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	455.82520	0.45583	428.96840	0.42897	455.825	16.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	439.41130	0.43941	472.34850	0.47235	439.411	16.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	461.81130	0.46181	434.74850	0.43475	461.811	16.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	435.43020	0.43543	468.16210	0.46816	435.430	16.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	467.83020	0.46783	440.56210	0.44056	467.830	16.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.54440	10.54440	10.60510	10.60510		16.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	766.10580	0.76611	810.64830	0.81065	766.106	15.35	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	221.70580	0.22171	205.54830	0.20555	221.706	15.35	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	483.30620	0.48331	516.55140	0.51655	483.306	16.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	508.90620	0.50891	481.45140	0.48145	508.906	16.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	479.43610	0.47944	512.49310	0.51249	479.436	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	515.03610	0.51504	487.39310	0.48739	515.036	16.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	475.59520	0.47560	508.46470	0.50846	475.595	16.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	521.19520	0.52120	493.36470	0.49336	521.195	16.83	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.54600	10.54600	10.60680	10.60680		16.83	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	0.00000	0.00000	0.00000	0.00000	0.000	16.86	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	84.00000	0.08400	23.20000	0.02320	84.000	16.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.54770	10.54770	10.60840	10.60840		16.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,506.26770	1.50627	1,562.52740	1.56253	1,506.268	16.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	48.56770	0.04857	44.12740	0.04413	48.568	16.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,497.09680	1.49710	1,553.28600	1.55329	1,497.097	15.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	49.39680	0.04940	44.88600	0.04489	49.397	15.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,487.93830	1.48794	1,544.05600	1.54406	1,487.938	15.96	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	50.23830	0.05024	45.65600	0.04566	50.238	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.57600	10.57600	10.63750	10.63750		16.95	33,409,584.00	3,159	53,088.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,881.21910	2.88122	2,942.23220	2.94223	2,881.219	19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.21910	0.00522	4.73220	0.00473	5.219	19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,387.94290	2.38794	2,448.31820	2.44832	2,387.943	17.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	11.94290	0.01194	10.81820	0.01082	11.943	17.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,903.69200	1.90369	1,962.63160	1.96263	1,903.692	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	27.69200	0.02769	25.13160	0.02513	27.692	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,395.92420	1.39592	1,451.37280	1.45137	1,395.924	15.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	69.92420	0.06992	63.87280	0.06387	69.924	15.67	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,103.39420	1.10339	1,155.24970	1.15525	1,103.394	15.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	117.39420	0.11739	107.74970	0.10775	117.394	15.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,095.12820	1.09513	1,146.85790	1.14686	1,095.128	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	119.12820	0.11913	109.35790	0.10936	119.128	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,087.37300	1.08737	1,138.95710	1.13896	1,087.373	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	121.37300	0.12137	111.45710	0.11146	121.373	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,018.93410	1.01893	1,069.15860	1.06916	1,018.934	15.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	142.93410	0.14293	131.65860	0.13166	142.934	15.16	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	981.99070	0.98199	1,031.42320	1.03142	981.991	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	155.99070	0.15599	143.92320	0.14392	155.991	15.20	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	666.56580		0.66657	706.90780	0.70691	666.566	15.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	340.56580		0.34057	319.40780	0.31941	340.566	15.86	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	618.11700		0.61812	656.51550	0.65652	618.117	16.13	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	392.11700		0.39212	369.01550	0.36902	392.117	16.13	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	595.23050		0.59523	632.66870	0.63267	595.231	16.27	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	419.23050		0.41923	395.16870	0.39517	419.231	16.27	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	552.02040		0.55202	587.56930	0.58757	552.020	16.54	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	476.02040		0.47602	450.06930	0.45007	476.020	16.54	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	512.07680		0.51208	545.79010	0.54579	512.077	16.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	536.07680		0.53608	508.29010	0.50829	536.077	16.81	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	493.27150		0.49327	526.08970	0.52609	493.272	16.95	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	567.27150		0.56727	538.58970	0.53859	567.272	16.95	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	425.62440		0.42562	455.03030	0.45503	425.624	17.50	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	699.62440		0.69962	667.53030	0.66753	699.624	17.50	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	381.78130		0.38178	408.82300	0.40882	381.781	17.91	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	805.78130		0.80578	771.32300	0.77132	805.781	17.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	355.47860		0.35548	381.04110	0.38104	355.479	18.19	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	879.47860		0.87948	843.54110	0.84354	879.479	18.19	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	343.13840		0.34314	367.99050	0.36799	343.138	18.33	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	917.13840		0.91714	880.49050	0.88049	917.138	18.33	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	320.05760		0.32006	343.54930	0.34355	320.058	18.61	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	994.05760		0.99406	956.04930	0.95605	994.058	18.61	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	270.43980		0.27044	290.86700	0.29087	270.440	19.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,194.43980		1.19444	1,153.36700	1.15337	1,194.440	19.31	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	230.10250		0.23010	247.90150	0.24790	230.103	20.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,404.10250		1.40410	1,360.40150	1.36040	1,404.103	20.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	196.63640		0.19664	212.17250	0.21217	196.636	20.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,620.63640		1.62064	1,574.67250	1.57467	1,620.636	20.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	169.37870		0.16938	182.99430	0.18299	169.379	21.34	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,843.37870		1.84338	1,795.49430	1.79549	1,843.379	21.34	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	147.09160		0.14709	159.08090	0.15908	147.092	22.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,071.09160		2.07109	2,021.58090	2.02158	2,071.092	22.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	132.16930		0.13217	143.03960	0.14304	132.169	22.54	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,256.16930		2.25617	2,205.53960	2.20554	2,256.169	22.54	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	124.43820		0.12444	134.66010	0.13466	124.438	23.06	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,398.43820		2.39844	2,347.16010	2.34716	2,398.438	23.06	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	121.54970		0.12155	131.38130	0.13138	121.550	23.80	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,545.54970		2.54555	2,493.88130	2.49388	2,545.550	23.80	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	84.83030		0.08483	91.48250	0.09148	84.830	28.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,758.83030		3.75883	3,703.98250	3.70398	3,758.830	28.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	70.73040		0.07073	76.47000	0.07647	70.730	28.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,994.73040		3.99473	3,938.97000	3.93897	3,994.730	28.03	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry			10.57940		10.57940	10.64090	10.64090		16.95	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,544.23340		1.54423	1,600.91790	1.60092	1,544.233	15.95	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	54.83340		0.05483	50.01790	0.05002	54.833	15.95	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,535.13390		1.53513	1,591.74560	1.59175	1,535.134	15.93	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	55.73390		0.05573	50.84560	0.05085	55.734	15.93	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,526.04850		1.52605	1,582.58650	1.58259	1,526.049	15.92	0.00	0	0.00	
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	56.64850		0.05665	51.68650	0.05169	56.649	15.92	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry			10.69390		10.69390	10.75820	10.75820		17.00	0.00	0	10,150.00	
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	997.76690		0.99777	1,046.23920	1.04624	997.767	15.27	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	243.86690		0.24387	228.03920	0.22804	243.867	15.27	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	991.23040		0.99123	1,039.54010	1.03954	991.230	15.28	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	247.33040		0.24733	231.34010	0.23134	247.330	15.28	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	984.72130		0.98472	1,032.86790	1.03287	984.721	15.29	0.00	0	0.00	
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	250.82130		0.25082	234.66790	0.23467	250.821	15.29	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future			10.72550		10.72550	10.79070	10.79070		17.08	0.00	0	13,570.00	

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	8.45	Call	2,305.93590	2.30594	2,368.59310	2.36859	2,305.936	16.54	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.45	Put	30.43590	0.03044	27.89310	0.02789	30.436	16.54	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.75	Call	2,022.19040	2.02219	2,083.57330	2.08357	2,022.190	16.01	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.75	Put	46.69040	0.04669	42.87330	0.04287	46.690	16.01	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.78	Call	1,994.44790	1.99445	0.00000	0.00000	1,994.448	15.98	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.78	Put	48.94790	0.04895	0.00000	0.00000	48.948	15.98	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.00	Call	1,793.95660	1.79396	1,853.76830	1.85377	1,793.957	15.75	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.00	Put	68.45660	0.06846	63.06830	0.06307	68.457	15.75	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.20	Call	1,616.88790	1.61689	1,675.12320	1.67512	1,616.888	15.54	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.20	Put	91.38790	0.09139	84.42320	0.08442	91.388	15.54	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.59	Call	1,289.47410	1.28947	1,343.71580	1.34372	1,289.474	15.14	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.59	Put	153.97410	0.15397	143.01580	0.14302	153.974	15.14	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.60	Call	1,281.44030	1.28144	1,335.56280	1.33556	1,281.440	15.13	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.60	Put	155.94030	0.15594	144.86280	0.14486	155.940	15.13	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.61	Call	1,273.42380	1.27342	1,327.42620	1.32743	1,273.424	15.12	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.61	Put	157.92380	0.15792	146.72620	0.14673	157.924	15.12	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.75	Call	1,166.41070	1.16641	1,218.55740	1.21856	1,166.411	15.08	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.75	Put	190.91070	0.19091	177.85740	0.17786	190.911	15.08	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.80	Call	1,131.32260	1.13132	1,182.71780	1.18272	1,131.323	15.14	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.80	Put	205.82260	0.20582	192.01780	0.19202	205.823	15.14	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.13	Call	918.17280	0.91817	0.00000	0.00000	918.173	15.52	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.13	Put	322.67280	0.32267	0.00000	0.00000	322.673	15.52	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Call	613.20490	0.61320	648.23930	0.64824	613.205	17.08	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Put	687.70490	0.68770	657.53930	0.65754	687.705	17.08	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Call	390.97560	0.39098	415.51450	0.41551	390.976	18.98	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Put	1,265.47560	1.26548	1,224.81450	1.22481	1,265.476	18.98	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Call	335.05490	0.33505	356.57150	0.35657	335.055	19.70	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Put	1,509.55490	1.50955	1,465.87150	1.46587	1,509.555	19.70	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Call	288.59030	0.28859	307.49610	0.30750	288.590	20.39	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Put	1,763.09030	1.76309	1,716.79610	1.71680	1,763.090	20.39	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.24	Call	283.08250	0.28308	0.00000	0.00000	283.083	20.48	16,206,300.00	1,500	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.24	Put	1,797.58250	1.79758	0.00000	0.00000	1,797.583	20.48	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Call	250.68520	0.25069	267.36720	0.26737	250.685	21.07	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Put	2,025.18520	2.02519	1,976.66720	1.97667	2,025.185	21.07	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Call	210.58150	0.21058	224.81140	0.22481	210.582	21.99	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Put	2,385.08150	2.38508	2,334.11140	2.33411	2,385.081	21.99	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry			9.60000	9.60000	9.60000	9.60000	0.00000	0.00000	0.00000	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00000	0.00000	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry			10.73470	10.73470	10.81250	10.81250	0.00000	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry	8.78	Call	1,954.70000	1.95470	0.00000	0.00000	1,954.700	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry	8.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry	10.13	Call	604.70000	0.60470	0.00000	0.00000	604.700	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry	10.13	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry	12.24	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00000	0.00000	0	0.00
\$ / R	On	18/06/2014			Any day expiry	12.24	Put	1,505.30000	1.50530	0.00000	0.00000	1,505.300	0.00000	0.00000	0	0.00
\$ / R	On	24/06/2014			Any day expiry			9.97000	9.97000	9.97000	9.97000	0.00000	0.00000	0.00000	0	0.00
\$ / R	On	22/08/2014			Any day expiry			10.85380	10.85380	10.92130	10.92130	0.00000	17.14	0.00000	0	0.00
\$ / R	On	22/08/2014			Any day expiry	9.99	Call	1,151.95670	1.15196	1,202.67100	1.20267	1,151.957	15.29	0.00000	0	0.00
\$ / R	On	22/08/2014			Any day expiry	9.99	Put	288.15670	0.28816	271.37100	0.27137	288.157	15.29	0.00000	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.00	Call	1,145.61040	1.14561	1,196.17480	1.19617	1,145.610	15.30	0.00000	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.00	Put	291.81040	0.29181	274.87480	0.27487	291.810	15.30	0.00000	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.01	Call	1,139.29530	1.13930	1,189.70920	1.18971	1,139.295	15.32	0.00000	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	295.49530	0.29550		278.40920	0.27841	295.495	15.32	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	951.57830	0.95158		997.06920	0.99707	951.578	15.73	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	427.77830	0.42778		405.76920	0.40577	427.778	15.73	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	408.40530	0.40841		431.93890	0.43194	408.405	19.66	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,624.60530	1.62461		1,580.63890	1.58064	1,624.605	19.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.89990	10.89990		10.96800	10.96800		17.35	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	3,022.84200	3.02284		3,089.21390	3.08921	3,022.842	17.41	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	22.94200	0.02294		21.21390	0.02121	22.942	17.41	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,541.75550	2.54176		2,606.74550	2.60675	2,541.755	16.45	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	41.85550	0.04186		38.74550	0.03875	41.856	16.45	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,076.10390	2.07610		2,138.72890	2.13873	2,076.104	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	76.20390	0.07620		70.72890	0.07073	76.204	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,261.84320	1.26184		1,314.53320	1.31453	1,261.843	15.17	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	261.94320	0.26194		246.53320	0.24653	261.943	15.17	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,027.77740	1.02778		1,074.65950	1.07466	1,027.777	15.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	417.87740	0.41788		396.65950	0.39666	417.877	15.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,022.31280	1.02231		1,069.04360	1.06904	1,022.313	15.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	422.41280	0.42241		401.04360	0.40104	422.413	15.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,016.87870	1.01688		1,063.45800	1.06346	1,016.879	15.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	426.97870	0.42698		405.45800	0.40546	426.979	15.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	741.46490	0.74146		778.68270	0.77868	741.465	17.23	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	791.56490	0.79156		760.68270	0.76068	791.565	17.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	440.67330	0.44067		465.09910	0.46510	440.673	19.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,640.77330	1.64077		1,597.09910	1.59710	1,640.773	19.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	360.13550	0.36014		380.61880	0.38062	360.136	20.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,060.23550	2.06024		2,012.61880	2.01262	2,060.235	20.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	294.62590	0.29463		311.69700	0.31170	294.626	21.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,544.72590	2.54473		2,493.69700	2.49370	2,544.726	21.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.07830	11.07830		11.14590	11.14590		17.81	0.00	0	6,400.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,113.74700	3.11375		3,179.03270	3.17903	3,113.747	17.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	35.44700	0.03545		33.13270	0.03313	35.447	17.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,686.99850	2.68700		2,750.85420	2.75085	2,686.998	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	58.69850	0.05870		54.95420	0.05495	58.699	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,640.24970	2.64025		2,703.90900	2.70391	2,640.250	16.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	61.94970	0.06195		58.00900	0.05801	61.950	16.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,593.65260	2.59365		2,657.10730	2.65711	2,593.653	16.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	65.35260	0.06535		61.20730	0.06121	65.353	16.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,696.93610	1.69694		1,752.82700	1.75283	1,696.936	15.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	218.63610	0.21864		206.92700	0.20693	218.636	15.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,405.91220	1.40591		1,457.42980	1.45743	1,405.912	15.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	327.61220	0.32761		311.52980	0.31153	327.612	15.69	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	910.44430	0.91044		949.20490	0.94920	910.444	17.47	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	832.14430	0.83214		803.30490	0.80330	832.144	17.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			11.82260	11.82260		11.88760	11.88760		18.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call	2,870.07200	2.87007		2,927.59620	2.92760	2,870.072	16.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put	197.47200	0.19747		189.99620	0.19000	197.472	16.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call	2,828.22640	2.82823		2,885.48670	2.88549	2,828.226	16.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put	205.62640	0.20563		197.88670	0.19789	205.626	16.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call	2,786.62370	2.78662		2,843.61430	2.84361	2,786.624	16.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put	214.02370	0.21402		206.01430	0.20601	214.024	16.25	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future			10.28390	10.28390		10.34180	10.34180		16.51	205,678.00	20	707.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.89	Call	139,403.47750	1.39403		145,192.54740	1.45193	139,403.478	21.98	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.89	Put	13.47750	0.00013		12.54740	0.00013	13.478	21.98	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.90	Call	138,404.23600	1.38404		144,193.22340	1.44193	138,404.236	21.92	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.90	Put	14.23600	0.00014		13.22340	0.00013	14.236	21.92	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.91	Call	137,405.03680	1.37405		143,193.93550	1.43194	137,405.037	21.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	15.03680	0.00015	13.93550	0.00014	15.037	21.87	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	68,879.18690	0.68879	74,576.30590	0.74576	68,879.187	17.39	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	489.18690	0.00489	396.30590	0.00396	489.187	17.39	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	11,596.19320	0.11596	14,725.86040	0.14726	11,596.193	16.51	0.00	0	200.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	18,206.19320	0.18206	15,545.86040	0.15546	18,206.193	16.51	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.42340	10.42340	10.48210	10.48210		16.88	52,117.00	5	27.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	5,194.32160	0.05194	4,610.34830	0.04610	5,194.322	15.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	98,534.32160	0.98534	103,820.34830	1.03820	98,534.322	15.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5,335.52890	0.05336	4,738.08440	0.04738	5,335.529	15.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	97,675.52890	0.97676	102,948.08440	1.02948	97,675.529	15.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	96,819.67840	0.96820	102,078.55810	1.02079	96,819.678	15.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	5,479.67840	0.05480	4,868.55810	0.04869	5,479.678	15.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	45,155.97260	0.45156	48,877.98420	0.48878	45,155.973	16.20	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	27,815.97260	0.27816	25,667.98420	0.25668	27,815.973	16.20	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	40,384.42300	0.40384	43,855.54190	0.43856	40,384.423	16.47	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	33,044.42300	0.33044	30,645.54190	0.30646	33,044.423	16.47	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	23,272.80170	0.23273	25,619.12570	0.25619	23,272.802	18.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	65,932.80170	0.65933	62,409.12570	0.62409	65,932.802	18.08	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.57600	10.57600	10.63750	10.63750		16.95	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	55,619.33580	0.55619	59,192.90770	0.59193	55,619.336	16.51	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	47,019.33580	0.47019	44,442.90770	0.44443	47,019.336	16.51	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	55,202.04130	0.55202	58,756.92860	0.58757	55,202.041	16.54	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	47,602.04130	0.47602	45,006.92860	0.45007	47,602.041	16.54	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	54,788.32050	0.54788	58,324.58090	0.58325	54,788.320	16.57	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	48,188.32050	0.48188	45,574.58090	0.45575	48,188.320	16.57	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.90910	15.90910	16.02290	16.02290		15.90	28,063,652.40	1,764	40,760.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	1,176.57370	1.17657	1,288.57970	1.28858	1,176.574	18.92	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	7.47370	0.00747	5.67970	0.00568	7.474	18.92	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	1,166.72050	1.16672	1,278.68160	1.27868	1,166.721	18.84	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	7.62050	0.00762	5.78160	0.00578	7.620	18.84	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	1,156.87090	1.15687	1,268.78590	1.26879	1,156.871	18.76	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	7.77090	0.00777	5.88590	0.00589	7.771	18.76	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.11460	16.11460	16.23000	16.23000		16.02	53,677,732.60	3,331	9,574.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,320.96290	1.32096	1,422.03870	1.42204	1,320.963	14.46	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	96.36290	0.09636	82.03870	0.08204	96.363	14.46	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,312.83210	1.31283	1,413.68450	1.41368	1,312.832	14.47	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	98.23210	0.09823	83.68450	0.08368	98.232	14.47	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,304.72910	1.30473	1,405.35600	1.40536	1,304.729	14.48	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	100.12910	0.10013	85.35600	0.08536	100.129	14.48	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.34080	16.34080	16.46140	16.46140		16.02	0.00	0	1,281.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	31.10690	0.03111	27.66090	0.02766	31.107	18.49	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,521.90690	3.52191	3,639.06090	3.63906	3,521.907	18.49	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,374.95500	3.37495	3,491.72010	3.49172	3,374.955	18.06	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	34.15500	0.03416	30.32010	0.03032	34.155	18.06	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,193.48080	2.19348	2,302.62960	2.30263	2,193.481	15.68	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	102.68080	0.10268	91.22960	0.09123	102.681	15.68	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,157.18150	2.15718	2,265.93290	2.26593	2,157.181	15.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	106.38150	0.10638	94.53290	0.09453	106.381	15.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,148.12770	2.14813	2,256.77780	2.25678	2,148.128	15.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	107.32770	0.10733	95.37780	0.09538	107.328	15.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,139.07950	2.13908	2,247.62750	2.24763	2,139.080	15.58	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	108.27950	0.10828	96.22750	0.09623	108.280	15.58	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	127.95430	0.12795	113.81130	0.11381	127.954	15.24	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,968.75430	1.96875	2,075.21130	2.07521	1,968.754	15.24	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.56350	16.56350	16.69070	16.69070		16.11	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,169.20120	1.16920	1,250.84250	1.25084	1,169.201	15.32	0.00	0	0.00

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 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	399.03880		0.39904	400.76770	0.40077		399.039	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	213.33880		0.21334	215.06770	0.21507		213.339	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	393.44040		0.39344	395.17720	0.39518		393.440	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	217.74040		0.21774	219.47720	0.21948		217.740	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	387.89870		0.38790	389.64310	0.38964		387.899	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	222.19870		0.22220	223.94310	0.22394		222.199	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.75390		13.75390	13.86950	13.86950			16.07	44,823,960.10	3,259	35,157.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,566.76400		2.56676	2,680.28080	2.68028		2,566.764	19.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	12.86400		0.01286	10.78080	0.01078		12.864	19.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,327.46050		2.32746	2,440.30090	2.44030		2,327.460	18.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	16.56050		0.01656	13.80090	0.01380		16.560	18.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,278.35530		2.27836	2,391.02980	2.39103		2,278.355	18.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	17.45530		0.01746	14.52980	0.01453		17.455	18.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,229.30230		2.22930	2,341.80040	2.34180		2,229.302	18.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	18.40230		0.01840	15.30040	0.01530		18.402	18.32	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,310.58710		1.31059	1,415.89150	1.41589		1,310.587	14.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	56.68710		0.05669	46.39150	0.04639		56.687	14.71	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,224.22220		1.22422	1,327.46650	1.32747		1,224.222	14.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	70.32220		0.07032	57.96650	0.05797		70.322	14.75	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	832.40390		0.83240	921.64860	0.92165		832.404	14.92	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	178.50390		0.17850	152.14860	0.15215		178.504	14.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	764.98850		0.76499	850.68860	0.85069		764.989	15.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	211.08850		0.21109	181.18860	0.18119		211.088	15.02	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	374.26690		0.37427	429.32970	0.42933		374.267	16.42	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	620.36690		0.62037	559.82970	0.55983		620.367	16.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	118.65080		0.11865	140.38540	0.14039		118.651	19.71	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,714.75080		1.71475	1,620.88540	1.62089		1,714.751	19.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.96050		13.96050	14.08020	14.08020			16.20	0.00	0	22,317.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,590.71720		1.59072	1,694.98690	1.69499		1,590.717	14.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	120.21720		0.12022	104.78690	0.10479		120.217	14.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	121.65450		0.12165	106.06060	0.10606		121.655	14.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,582.15450		1.58215	1,686.26060	1.68626		1,582.155	14.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,573.60630		1.57361	1,677.54750	1.67755		1,573.606	14.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	123.10630		0.12311	107.34750	0.10735		123.106	14.96	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.16270		14.16270	14.28850	14.28850			16.28	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	964.66530		0.96467	1,043.46260	1.04346		964.665	15.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	591.96530		0.59197	544.96260	0.54496		591.965	15.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	959.95010		0.95995	1,038.48930	1.03849		959.950	15.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	597.25010		0.59725	549.98930	0.54999		597.250	15.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	955.25310		0.95525	1,033.53450	1.03353		955.253	15.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	602.55310		0.60255	555.03450	0.55503		602.553	15.50	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.64310		14.64310	14.77320	14.77320			16.82	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	584.09980		0.58410	544.78290	0.54478		584.100	15.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,537.19980		1.53720	1,627.98290	1.62798		1,537.200	15.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,531.62330		1.53162	1,622.20860	1.62221		1,531.623	15.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	588.52330		0.58852	549.00860	0.54901		588.523	15.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,526.07100		1.52607	1,616.45830	1.61646		1,526.071	15.47	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	592.97100		0.59297	553.25830	0.55326		592.971	15.47	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.05016		107.05016	107.04952	107.04952				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,939.84000		3.93984	3,940.48000	3.94048		3,939.840		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,949.84000		3.94984	3,950.48000	3.95048		3,949.840		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,959.84000		3.95984	3,960.48000	3.96048		3,959.840		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future			101.85860		101.85860		101.85674	101.85674			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	8,131.40000		8.13140		8,133.26000	8.13326	8,131.400		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	8,141.40000		8.14140		8,143.26000	8.14326	8,141.400		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	8,151.40000		8.15140		8,153.26000	8.15326	8,151.400		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.14924		105.14924		105.14699	105.14699			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,840.76000		4.84076		4,843.01000	4.84301	4,840.760		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,850.76000		4.85076		4,853.01000	4.85301	4,850.760		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,860.76000		4.86076		4,863.01000	4.86301	4,860.760		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			400.03500		400.03500		398.12400	398.12400			0.00	0	0.00
AL37	On 06/02/2014	Index Future			405.26200		405.26200		403.32400	403.32400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			470.32500		470.32500		467.35400	467.35400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			476.47100		476.47100		473.45800	473.45800			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			423.73400		423.73400		420.72100	420.72100			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			429.27100		429.27100		426.21600	426.21600			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.15760		9.15760		9.22960	9.22960		11.88	48,352,128.00	5,280	7,732.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	658.56570		0.65857		730.19340	0.73019	658.566	14.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.96570		0.00097		0.59340	0.00059	0.966	14.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	9.95860		0.00996		6.17420	0.00617	9.959	13.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	367.55860		0.36756		435.77420	0.43577	367.559	13.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	286.87110		0.28687		351.83400	0.35183	286.871	13.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	19.27110		0.01927		12.23400	0.01223	19.271	13.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	278.26370		0.27826		342.75720	0.34276	278.264	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	20.66370		0.02066		13.15720	0.01316	20.664	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	269.74020		0.26974		333.74020	0.33374	269.740	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	22.14020		0.02214		14.14020	0.01414	22.140	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	41.14610		0.04115		67.93340	0.06793	41.146	12.08	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	183.54610		0.18355		138.33340	0.13833	183.546	12.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.23820		0.00024		0.59400	0.00059	0.238	18.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,142.63820		1.14264		1,070.99400	1.07099	1,142.638	18.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22930		9.22930		9.30140	9.30140		11.87	16,520,447.00	1,790	9,630.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	947.56020		0.94756		1,015.93300	1.01593	947.560	13.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	18.26020		0.01826		14.53300	0.01453	18.260	13.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	672.14120		0.67214		735.93890	0.73594	672.141	12.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	42.84120		0.04284		34.53890	0.03454	42.841	12.31	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	201.69460		0.20169		238.09770	0.23810	201.695	11.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	272.39460		0.27239		236.69770	0.23670	272.395	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	144.97990		0.14498		174.03490	0.17403	144.980	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	375.67990		0.37568		332.63490	0.33263	375.680	12.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	141.93570		0.14194		170.55720	0.17056	141.936	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	382.63570		0.38264		339.15720	0.33916	382.636	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	138.94850		0.13895		167.14000	0.16714	138.949	12.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	389.64850		0.38965		345.74000	0.34574	389.648	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	107.13490		0.10713		130.46050	0.13046	107.135	12.41	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	477.83490		0.47783		429.06050	0.42906	477.835	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	19.20650		0.01921		25.11990	0.02512	19.207	13.39	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,089.90650		1.08991		1,023.71990	1.02372	1,089.906	13.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	12.52990		0.01253		16.37750	0.01638	12.530	14.73	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,383.22990		1.38323		1,314.97750	1.31498	1,383.230	14.73	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.31040		9.31040		9.38460	9.38460		12.07	37,241.60	4	3,841.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	255.20670		0.25521		289.51570	0.28952	255.207	12.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	434.80670		0.43481		394.91570	0.39492	434.807	12.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	251.61960		0.25162		285.59290	0.28559	251.620	12.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	441.21960		0.44122		400.99290	0.40099	441.220	12.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	447.67330		0.44767		407.11220	0.40711	447.673	12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	248.07330		0.24807		281.71220	0.28171	248.073	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.39190		9.39190		9.46900	9.46900		12.19	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	228.37030		0.22837		256.59770	0.25660	228.370	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	726.47030		0.72647		677.59770	0.67760	726.470	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	225.70570		0.22571		253.68670	0.25369	225.706	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	733.80570		0.73381		684.68670	0.68469	733.806	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	223.17930		0.22318		250.91950	0.25092	223.179	12.72	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	741.27930		0.74128		691.91950	0.69192	741.279	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.99450		9.99450		10.06980	10.06980		13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,807.62020		2.80762		2,878.68620	2.87869	2,807.620	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	63.12020		0.06312		58.88620	0.05889	63.120	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,761.29550		2.76130		2,832.13560	2.83214	2,761.295	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	66.79550		0.06680		62.33560	0.06234	66.796	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	70.64180		0.07064		65.94670	0.06595	70.642	14.61	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,715.14180		2.71514		2,785.74670	2.78575	2,715.142	14.61	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.75020		9.75020		9.83480	9.83480		15.68	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	665.08540		0.66509		748.07000	0.74807	665.085	17.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	4.88540		0.00489		3.27000	0.00327	4.885	17.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	655.30300		0.65530		738.20920	0.73821	655.303	17.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	5.10300		0.00510		3.40920	0.00341	5.103	17.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	645.53090		0.64553		728.35480	0.72835	645.531	17.64	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	5.33090		0.00533		3.55480	0.00355	5.331	17.64	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.86140		9.86140		9.94660	9.94660		15.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	298.05210		0.29805		342.24990	0.34225	298.052	15.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	376.65210		0.37665		335.64990	0.33565	376.652	15.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	293.82420		0.29382		337.62440	0.33762	293.824	15.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	382.42420		0.38242		341.02440	0.34102	382.424	15.87	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	289.92660		0.28993		333.33440	0.33333	289.927	15.89	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	388.52660		0.38853		346.73440	0.34673	388.527	15.89	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			263.11430		263.11430		-297.21160	-297.21160			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			550.41250		550.41250		574.85310	574.85310			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			696.21920		696.21920		742.92610	742.92610			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			419.49040		419.49040		491.76380	491.76380			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			241.09010		241.09010		258.97400	258.97400			0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550		106.44550	106.44550			0.00	0	0.00

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 CAEN	On 16/09/2013	Can-Do Future			136.10970		136.10970		174.77650	174.77650			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	12,500	0.00
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		10,000.00020	10,000.00020			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			37.06930		37.06930		41.99360	41.99360			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			39.67500		39.67500		41.30070	41.30070			0.00	0	16,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			1,837.24400		1,837.24400		2,233.80980	2,233.80980			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			175.82580		175.82580		190.93010	190.93010			0.00	0	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.03040		11.03040		11.10330	11.10330		16.71	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,191.34300		1.19134	1,264.08240	1.26408		1,191.343	21.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.94300		0.00094	0.78240	0.00078		0.943	21.14	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,181.42480		1.18142	1,254.15030	1.25415		1,181.425	21.17	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	1.02480		0.00102	0.85030	0.00085		1.025	21.17	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,171.51280		1.17151	1,244.22320	1.24422		1,171.513	21.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	1.11280		0.00111	0.92320	0.00092		1.113	21.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.18850		11.18850	11.26290	11.26290			16.76	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	607.18590		0.60719	660.35110	0.66035		607.186	15.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	208.68590		0.20869	187.45110	0.18745		208.686	15.94	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	601.10460		0.60110	653.98560	0.65399		601.105	15.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	212.60460		0.21260	191.08560	0.19109		212.605	15.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	595.06750		0.59507	647.66340	0.64766		595.068	15.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	216.56750		0.21657	194.76340	0.19476		216.568	15.98	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.68010		1.68010	1.68960	1.68960			16.23	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,901.87370		0.19019	1,996.77530	0.19968		1,901.874	20.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.87370		0.00009	0.77530	0.00008		0.874	20.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,802.18700		0.18022	1,897.04050	0.18970		1,802.187	20.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	1.18700		0.00012	1.04050	0.00010		1.187	20.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,702.61210		0.17026	1,797.39640	0.17974		1,702.612	20.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	1.61210		0.00016	1.39640	0.00014		1.612	20.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.69390		1.69390	1.70370	1.70370			16.24	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	813.71070		0.08137	879.91640	0.08799		813.711	15.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	374.71070		0.03747	342.91640	0.03429		374.711	15.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	757.20830		0.07572	820.84590	0.08208		757.208	15.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	418.20830		0.04182	383.84590	0.03838		418.208	15.94	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	703.56330		0.07036	764.60180	0.07646		703.563	16.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	464.56330		0.04646	427.60180	0.04276		464.563	16.02	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.88964		107.88964	107.88730	107.88730				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,100.36000		2.10036	2,102.70000	2.10270		2,100.360		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,110.36000		2.11036	2,112.70000	2.11270		2,110.360		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,120.36000		2.12036	2,122.70000	2.12270		2,120.360		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.86959		80.72361	10.01457	79.68553				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,040.63000		11.04063	12,078.71000	12.07871		11,040.630		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	10,952.35000		10.95235	11,990.43000	11.99043		10,952.350		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	10,864.20000		10.86420	11,902.28000	11.90228		10,864.200		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.99887		81.77831	10.14896	80.72634				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	3,357.86000		3.35786	4,409.83000	4.40983		3,357.860		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	3,282.33000		3.28233	4,334.30000	4.33430		3,282.330		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	3,206.91000		3.20691	4,258.88000	4.25888		3,206.910		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			423.14400		423.14400	420.24600	420.24600				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	228,460.00000		22.84600	57,440.00000	25.74400		228,460.000		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	228,560.00000		22.85600	57,540.00000	25.75400		228,560.000		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	228,660.00000		22.86600	57,640.00000	25.76400		228,660.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			428.67200		428.67200	425.73500	425.73500				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	113,180.00000		11.31800	142,550.00000	14.25500		113,180.000		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	113,280.00000		11.32800	142,650.00000	14.26500		113,280.000		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	113,380.00000		11.33800	142,750.00000	14.27500		113,380.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			434.35800		434.35800	431.38900	431.38900				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	76,320.00000		7.63200	106,010.00000	10.60100		76,320.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	76,420.00000		7.64200	106,110.00000	10.61100		76,420.000		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	76,520.00000		7.65200	106,210.00000	10.62100		76,520.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013		Index Future	191.80100	191.80100		191.60500	191.60500			0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future	194.33000	194.33000		194.13100	194.13100			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
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	5.20000	94.80000		5.24000	94.76000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.27000	94.73000		5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.40000	94.60000		5.46000	94.54000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.48000	94.52000		5.56000	94.44000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.61000	94.39000		5.71000	94.29000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.81000	94.19000		5.91000	94.09000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.98000	94.02000		6.08000	93.92000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.37000	93.63000		6.52000	93.48000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.71000	93.29000		6.86000	93.14000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.05000	92.95000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.38000	92.62000		7.53000	92.47000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.66000	92.34000		7.81000	92.19000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.95200	7.95200		8.02020	8.02020		12.61	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	367.89380	0.36789		433.65570	0.43366	367.894	13.82	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	5.89380	0.00589		3.45570	0.00346	5.894	13.82	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	358.25800	0.35826		423.85760	0.42386	358.258	13.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	6.25800	0.00626		3.65760	0.00366	6.258	13.69	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	348.87290	0.34887		414.23130	0.41423	348.873	13.67	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	6.87290	0.00687		4.03130	0.00403	6.873	13.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.02350	8.02350		8.09180	8.09180		11.78	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	152.98650	0.15299		184.66100	0.18466	152.986	11.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	269.48650	0.26949		232.86100	0.23286	269.487	11.92	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	149.62550	0.14963		180.79970	0.18080	149.625	11.95	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	276.12550	0.27613		238.99970	0.23900	276.125	11.95	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	146.33330	0.14633		177.01190	0.17701	146.333	11.99	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	282.83330	0.28283		245.21190	0.24521	282.833	11.99	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.55880	9.55880	0.10461	9.53320	9.53320		19.88	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	238.87050	0.02389	0.10461	231.15640	0.02312	238.870	19.30	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	5,050.87050	0.50509	0.10461	5,299.15640	0.52992	5,050.870	19.30	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	227.11420	0.02271	0.10461	219.96050	0.02200	227.114	19.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	5,139.11420	0.51391	0.10461	5,387.96050	0.53880	5,139.114	19.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	217.97980	0.02180	0.10461	211.34190	0.02113	217.980	19.33	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	5,229.97980	0.52300	0.10461	5,479.34190	0.54793	5,229.980	19.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023				8.25701	98.29737		8.37161	97.58215			0.00	0	11,802.00
R023	On 07/11/2013	Bond Future		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	11,944.76000	11.94476	12,659.98000	12.65998	11,944.760		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	11,872.03000	11.87203	12,587.25000	12.58725	11,872.030		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	11,799.35000	11.79935	12,514.57000	12.51457	11,799.350		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.37703	99.58174	8.49652	98.85667			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,347.47000	3.34747	4,072.54000	4.07254	3,347.470		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	3,283.79000	3.28379	4,008.86000	4.00886	3,283.790		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,220.15000	3.22015	3,945.22000	3.94522	3,220.150		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.61968	113.87527	6.73891	113.65615		3.07	0.00	0	30,991.00
R157	On 07/11/2013	Bond Future	5.59	Call	70.33000	0.07033	48.70000	0.04870	70.330		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,986.88000	1.98688	2,184.37000	2.18437	1,986.880		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	72.21000	0.07221	50.16000	0.05016	72.210		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,969.94000	1.96994	2,167.01000	2.16701	1,969.940		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	74.12000	0.07412	51.66000	0.05166	74.120		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,953.03000	1.95303	2,149.69000	2.14969	1,953.030		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.86680	115.36317	7.00771	115.14067		2.88	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	214.53000	0.21453	168.87000	0.16887	214.530		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,178.11000	2.17811	2,354.95000	2.35495	2,178.110		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	217.46000	0.21746	171.32000	0.17132	217.460		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,164.84000	2.16484	2,341.20000	2.34120	2,164.840		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	220.41000	0.22041	173.79000	0.17379	220.410		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,151.60000	2.15160	2,327.48000	2.32748	2,151.600		0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.17289	110.08532	7.34128	109.86180		2.59	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	145.92000	0.14592	112.00000	0.11200	145.920		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,828.16000	2.82816	3,017.76000	3.01776	2,828.160		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,816.11000	2.81611	3,005.39000	3.00539	2,816.110		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	147.63000	0.14763	113.39000	0.11339	147.630		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	149.35000	0.14935	114.80000	0.11480	149.350		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,804.07000	2.80407	2,993.04000	2.99304	2,804.070		0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.60248	111.55582	7.81471	111.32734		2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	555.99000	0.55599	469.47000	0.46947	555.990		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,492.11000	1.49211	1,634.07000	1.63407	1,492.110		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	559.75000	0.55975	472.83000	0.47283	559.750		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,484.95000	1.48495	1,626.51000	1.62651	1,484.950		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	563.53000	0.56353	476.20000	0.47620	563.530		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,477.81000	1.47781	1,618.96000	1.61896	1,477.810		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.53149	119.46711	8.63544	118.57475		15.89	12,066,178.11	101	58,181.00
R186	On 07/11/2013	Bond Future	6.50	Call	38.00000	0.03800	25.88000	0.02588	38.000		0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	19,616.38000	19.61638	20,496.62000	20.49662	19,616.380		0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	82.36000	0.08236	58.13000	0.05813	82.360		0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,014.33000	17.01433	17,882.46000	17.88246	17,014.330		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,470.33000	1.47033	1,202.72000	1.20272	1,470.330		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.00	Put	6,189.32000		6.18932		6,814.07000	6.81407	6,189.320	15.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,308.48000		5.30848		5,884.03000	5.88403	5,308.480	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,858.42000		1.85842		1,541.61000	1.54161	1,858.420	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,888.49000		1.88849		1,568.06000	1.56806	1,888.490	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,248.63000		5.24863		5,820.56000	5.82056	5,248.630	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,918.87000		1.91887		1,594.82000	1.59482	1,918.870	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,189.19000		5.18919		5,757.50000	5.75750	5,189.190	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,673.50000		4.67350		5,208.70000	5.20870	4,673.500	15.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,207.32000		2.20732		1,850.16000	1.85016	2,207.320	15.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,144.95000		3.14495		2,693.65000	2.69365	3,144.950	15.81	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,417.21000		3.41721		3,858.27000	3.85827	3,417.210	15.81	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,282.95000		4.28295		3,739.51000	3.73951	4,282.950	15.89	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,418.41000		2.41841		2,767.33000	2.76733	2,418.410	15.89	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,607.48000		5.60748		4,980.14000	4.98014	5,607.480	16.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,661.57000		1.66157		1,926.59000	1.92659	1,661.570	16.01	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.64124		115.73885		8.74911	114.83435		16.12	115,738.85	1	101.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,995.21000		1.99521		1,706.55000	1.70655	1,995.210	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,963.13000		9.96313		10,578.97000	10.57897	9,963.130	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,018.08000		2.01808		1,727.06000	1.72706	2,018.080	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,893.40000		9.89340		10,506.88000	10.50688	9,893.400	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,041.92000		2.04192		1,748.50000	1.74850	2,041.920	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,824.73000		9.82473		10,435.81000	10.43581	9,824.730	15.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.75460		117.27400		8.86632	116.35943		15.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,425.04000		1.42504		1,210.73000	1.21073	1,425.040	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,374.55000		16.37455		17,074.81000	17.07481	16,374.550	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,440.24000		1.44024		1,224.23000	1.22423	1,440.240	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,292.01000		16.29201		16,990.57000	16.99057	16,292.010	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,209.70000		16.20970		16,906.56000	16.90656	16,209.700	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,455.56000		1.45556		1,237.85000	1.23785	1,455.560	15.18	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.87092		113.55051		8.98716	112.62167		15.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,728.15000		4.72815		4,253.75000	4.25375	4,728.150	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,536.57000		9.53657		9,991.01000	9.99101	9,536.570	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,759.91000		4.75991		4,284.05000	4.28405	4,759.910	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,483.15000		9.48315		9,936.13000	9.93613	9,483.150	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,791.80000		4.79180		4,314.47000	4.31447	4,791.800	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,429.94000		9.42994		9,881.45000	9.88145	9,429.940	15.35	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			274.22356		274.22356		273.55123	273.55123			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	5,766.44000		5.76644		6,438.77000	6.43877	5,766.440		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	5,776.44000		5.77644		6,448.77000	6.44877	5,776.440		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	5,786.44000		5.78644		6,458.77000	6.45877	5,786.440		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			5.51582		106.85878		5.58709	106.78129		1.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	71.80000		0.07180		57.01000	0.05701	71.800	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	865.80000		0.86580		928.50000	0.92850	865.800	1.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	73.63000		0.07363		58.66000	0.05866	73.630	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	856.63000		0.85663		919.15000	0.91915	856.630	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	75.50000		0.07550		60.34000	0.06034	75.500	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	847.50000		0.84750		909.83000	0.90983	847.500	1.75	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.58955		103.84737		5.68308	103.76838		1.51	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	278.17000		0.27817		247.27000	0.24727	278.170	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	574.24000		0.57424		622.33000	0.62233	574.240	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	281.45000		0.28145		250.30000	0.25030	281.450	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	569.03000		0.56903		616.87000	0.61687	569.030	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	284.76000		0.28476		253.35000	0.25335	284.760	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	563.85000		0.56385		611.43000	0.61143	563.850	1.49	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.69572		105.22478		5.82621	105.14653		1.17	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	174.38000		0.17438		151.06000	0.15106	174.380	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	750.79000		0.75079		805.72000	0.80572	750.790	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	746.43000		0.74643		801.20000	0.80120	746.430	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	176.08000		0.17608		152.60000	0.15260	176.080	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	177.80000		0.17780		154.15000	0.15415	177.800	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	742.09000		0.74209		796.69000	0.79669	742.090	1.14	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.86847		102.22199		6.09439	102.14088		0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	219.03000		0.21903		182.26000	0.18226	219.030	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	427.30000		0.42730		471.64000	0.47164	427.300	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	220.45000		0.22045		183.53000	0.18353	220.450	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	425.11000		0.42511		469.30000	0.46930	425.110	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	221.88000		0.22188		184.80000	0.18480	221.880	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	422.94000		0.42294		466.97000	0.46697	422.940	0.79	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			199.82294		199.82294		199.81941	199.81941			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	9,167.06000		9.16706		9,170.59000	9.17059	9,167.060		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	9,177.06000		9.17706		9,180.59000	9.18059	9,177.060		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	9,187.06000		9.18706		9,190.59000	9.19059	9,187.060		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.44386		103.95542		7.57262	103.52614		6.07	10,811,363.68	104	19,568.00
R203	On 07/11/2013	Bond Future	5.71	Call	14.73000		0.01473		8.00000	0.00800	14.730	5.95	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,016.51000		6.01651		6,439.06000	6.43906	6,016.510	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	37.62000		0.03762		22.07000	0.02207	37.620	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,041.63000		5.04163		5,455.36000	5.45536	5,041.630	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	38.83000		0.03883		22.84000	0.02284	38.830	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,007.41000		5.00741		5,420.70000	5.42070	5,007.410	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	40.07000		0.04007		23.63000	0.02363	40.070	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,973.24000		4.97324		5,386.08000	5.38608	4,973.240	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,725.90000		101.72590		101,296.62000	101.29662	101,725.900	6.26	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	6.26	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.62534		105.31368		7.76495	104.87834		5.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	147.87000		0.14787		108.46000	0.10846	147.870	5.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,555.42000		5.55542		5,951.35000	5.95135	5,555.420	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	206.49000		0.20649		154.50000	0.15450	206.490	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,983.34000		4.98334		5,366.69000	5.36669	4,983.340	5.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Call	210.03000		0.21003		157.32000	0.15732	210.030	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,953.81000		4.95381		5,336.44000	5.33644	4,953.810	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	213.63000		0.21363		160.18000	0.16018	213.630	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,924.35000		4.92435		5,306.24000	5.30624	4,924.350	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.81936		102.55008		7.97052	102.11072		5.57	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	210.97000		0.21097		161.22000	0.16122	210.970	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,501.40000		6.50140		6,891.01000	6.89101	6,501.400	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	213.83000		0.21383		163.52000	0.16352	213.830	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,472.88000		6.47288		6,861.93000	6.86193	6,472.880	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	216.72000		0.21672		165.86000	0.16586	216.720	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,444.39000		6.44439		6,832.89000	6.83289	6,444.390	5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,327.85000		1.32785		1,151.41000	1.15141	1,327.850	5.51	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,559.19000		2.55919		2,822.11000	2.82211	2,559.190	5.51	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.03834		103.91999		8.20426	103.47296		5.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,222.88000		1.22288		1,062.57000	1.06257	1,222.880	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,270.11000		3.27011		3,556.83000	3.55683	3,270.110	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,232.67000		1.23267		1,071.83000	1.07183	1,232.670	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,252.20000		3.25220		3,538.39000	3.53839	3,252.200	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,242.50000		1.24250		1,081.13000	1.08113	1,242.500	5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,234.35000		3.23435		3,520.01000	3.52001	3,234.350	5.16	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			9.35301		94.35034		9.51805	92.91679			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	499.17000		0.49917		0.00000	0.00000	499.170		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		934.38000	0.93438	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	586.31000		0.58631		0.00000	0.00000	586.310		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		847.24000	0.84724	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	673.31000		0.67331		0.00000	0.00000	673.310		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		760.24000	0.76024	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.45915		91.32637		9.62970	89.87372			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	774.64000		0.77464		2,227.29000	2.22729	774.640		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	687.21000		0.68721		2,139.86000	2.13986	687.210		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	599.92000		0.59992		2,052.57000	2.05257	599.920		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.56872		92.53770		9.74475	91.06736			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	1,708.00000		1.70800		3,178.34000	3.17834	1,708.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	1,620.80000		1.62080		3,091.14000	3.09114	1,620.800		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	1,533.74000		1.53374		3,004.08000	3.00408	1,533.740		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.64564		104.61012		7.76749	104.09966			0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	82.87000		0.08287		53.12000	0.05312	82.870		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,980.72000		5.98072		6,461.43000	6.46143	5,980.720		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	85.23000		0.08523		54.75000	0.05475	85.230		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,938.06000		5.93806		6,418.04000	6.41804	5,938.060		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	87.64000		0.08764		56.43000	0.05643	87.640		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,895.47000		5.89547		6,374.72000	6.37472	5,895.470		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	467.02000		0.46702		349.53000	0.34953	467.020		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,225.14000		3.22514		3,618.11000	3.61811	3,225.140		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.79402		101.94714		7.92376	101.42954			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.39	Call	367.56000		0.36756		274.77000	0.27477	367.560	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,183.40000		6.18340	6,608.21000	6.60821	6,183.400	6,183.400	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	373.22000		0.37322	279.32000	0.27932	373.220	373.220	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,146.21000		6.14621	6,569.91000	6.56991	6,146.210	6,146.210	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	378.94000		0.37894	283.94000	0.28394	378.940	378.940	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,109.10000		6.10910	6,531.70000	6.53170	6,109.100	6,109.100	7.65	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.95530		103.29932	8.09327	102.77662			7.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	416.85000		0.41685	323.29000	0.32329	416.850	416.850	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,031.40000		8.03140	8,460.54000	8.46054	8,031.400	8,031.400	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	421.85000		0.42185	327.43000	0.32743	421.850	421.850	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,994.85000		7.99485	8,423.13000	8.42313	7,994.850	7,994.850	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	426.90000		0.42690	331.62000	0.33162	426.900	426.900	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,958.36000		7.95836	8,385.78000	8.38578	7,958.360	7,958.360	7.49	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.13073		100.64868	8.27883	100.11722			7.70	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,893.03000		1.89303	1,599.36000	1.59936	1,893.030	1,893.030	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,418.33000		4.41833	4,656.12000	4.65612	4,418.330	4,418.330	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,906.58000		1.90658	1,612.09000	1.61209	1,906.580	1,906.580	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,394.77000		4.39477	4,631.74000	4.63174	4,394.770	4,394.770	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,920.19000		1.92019	1,624.89000	1.62489	1,920.190	1,920.190	7.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,371.28000		4.37128	4,607.44000	4.60744	4,371.280	4,371.280	7.60	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.88186		102.69090	6.08106	102.65541			0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.15000		0.00715	4.94000	0.00494	7.150	7.150	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	291.65000		0.29165	324.93000	0.32493	291.650	291.650	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	7.30000		0.00730	5.05000	0.00505	7.300	7.300	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	290.00000		0.29000	323.24000	0.32324	290.000	290.000	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	7.44000		0.00744	5.15000	0.00515	7.440	7.440	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	288.35000		0.28835	321.55000	0.32155	288.350	288.350	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			7.93901		99.03600	8.05473	98.49278			9.93	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	152.48000		0.15248	111.08000	0.11108	152.480	152.480	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,261.82000		6.26182	6,763.64000	6.76364	6,261.820	6,261.820	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	156.34000		0.15634	114.04000	0.11404	156.340	156.340	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,214.92000		6.21492	6,715.84000	6.71584	6,214.920	6,214.920	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	160.28000		0.16028	117.07000	0.11707	160.280	160.280	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,168.14000		6.16814	6,668.15000	6.66815	6,168.140	6,168.140	9.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.07840		96.69098	8.20049	96.14019			9.76	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	460.07000		0.46007	366.07000	0.36607	460.070	460.070	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,250.82000		7.25082	7,707.61000	7.70761	7,250.820	7,250.820	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	466.75000		0.46675	371.69000	0.37169	466.750	466.750	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,208.30000		7.20830	7,664.03000	7.66403	7,208.300	7,208.300	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	473.51000		0.47351	377.37000	0.37737	473.510	473.510	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,165.90000		7.16590	7,620.55000	7.62055	7,165.900	7,165.900	9.57	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.23012		97.97348	8.35869	97.41707			9.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	476.62000		0.47662	388.79000	0.38879	476.620	476.620	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,861.27000		9.86127	10,329.85000	10.32985	9,861.270	9,861.270	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	482.16000		0.48216	393.53000	0.39353	482.160	482.160	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,818.15000		9.81815	10,285.93000	10.28593	9,818.150	9,818.150	9.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.21	Call	487.74000		0.48774		398.31000	0.39831	487.740	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,775.09000		9.77509	10,242.07000	10.24207	9,775.090		9.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.39303		95.64234		8.52954	95.07682		9.69	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,290.16000		2.29016	2,034.20000	2.03420	2,290.160		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,268.90000		5.26890	5,578.46000	5.57846	5,268.900		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,306.13000		2.30613	2,049.07000	2.04907	2,306.130		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,241.71000		5.24171	5,550.17000	5.55017	5,241.710		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,322.18000		2.32218	2,064.01000	2.06401	2,322.180		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,214.62000		5.21462	5,521.97000	5.52197	5,214.620		9.56	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			8.02572		93.78213		8.13563	93.20735		11.59	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	171.72000		0.17172	121.16000	0.12116	171.720		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,947.60000		6.94760	7,471.82000	7.47182	6,947.600		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	176.09000		0.17609	124.45000	0.12445	176.090		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,894.74000		6.89474	7,417.88000	7.41788	6,894.740		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	180.55000		0.18055	127.82000	0.12782	180.550		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,842.02000		6.84202	7,364.07000	7.36407	6,842.020		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	803.72000		0.80372	640.78000	0.64078	803.720		11.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,614.86000		3.61486	4,026.70000	4.02670	3,614.860		11.42	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.15072		95.00749		8.26586	94.42476		11.08	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	528.25000		0.52825	414.49000	0.41449	528.250		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,050.65000		8.05065	8,519.62000	8.51962	8,050.650		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	535.94000		0.53594	420.92000	0.42092	535.940		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,002.43000		8.00243	8,470.14000	8.47014	8,002.430		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	543.73000		0.54373	427.43000	0.42743	543.730		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,954.35000		7.95435	8,420.78000	8.42078	7,954.350		10.87	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.28060		92.87151		8.40094	92.28265		11.06	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	511.02000		0.51102	404.34000	0.40434	511.020		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,961.16000		10.96116	11,443.34000	11.44334	10,961.160		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	517.18000		0.51718	409.53000	0.40953	517.180		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,911.31000		10.91131	11,392.52000	11.39252	10,911.310		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,861.55000		10.86155	11,341.77000	11.34177	10,861.550		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	523.41000		0.52341	414.77000	0.41477	523.410		10.86	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.41741		94.11208		8.54402	93.51373		10.52	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,504.83000		2.50483	2,189.13000	2.18913	2,504.830		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,542.15000		5.54215	5,824.80000	5.82480	5,542.150		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,523.21000		2.52321	2,206.19000	2.20619	2,523.210		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,511.16000		5.51116	5,792.49000	5.79249	5,511.160		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,541.67000		2.54167	2,223.33000	2.22333	2,541.670		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,480.29000		5.48029	5,760.30000	5.76030	5,480.290		10.39	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.23330		72.70026		9.37762	71.66205		23.64	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,307.76000		1.30776	1,002.56000	1.00256	1,307.760		23.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.65	Put	5,757.55000		5.75755		6,490.56000	6.49056	5,757.550	23.30	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,630.19000		1.63019		1,271.81000	1.27181	1,630.190	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,973.48000		4.97348		5,653.31000	5.65331	4,973.480	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,655.07000		1.65507		1,292.75000	1.29275	1,655.070	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,920.28000		4.92028		5,596.17000	5.59617	4,920.280	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,680.19000		1.68019		1,313.92000	1.31392	1,680.190	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,867.44000		4.86744		5,539.38000	5.53938	4,867.440	23.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,025.77000		3.02577		2,480.10000	2.48010	3,025.770	23.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,904.41000		2.90441		3,396.95000	3.39695	2,904.410	23.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,587.26000		3.58726		2,981.54000	2.98154	3,587.260	23.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,390.18000		2.39018		2,822.67000	2.82267	2,390.180	23.60	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,087.75000		2.08775		2,481.56000	2.48156	2,087.750	23.64	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,987.86000		3.98786		3,343.46000	3.34346	3,987.860	23.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,850.10000		4.85010		4,133.28000	4.13328	4,850.100	23.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,576.87000		1.57687		1,898.26000	1.89826	1,576.870	23.76	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.33169		73.65020		9.48051	72.59812		22.76	7,365,020.00	100	300.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,137.83000		2.13783		1,762.70000	1.76270	2,137.830	22.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,173.59000		8.17359		8,850.54000	8.85054	8,173.590	22.40	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,160.73000		2.16073		1,782.82000	1.78282	2,160.730	22.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,115.36000		8.11536		8,789.53000	8.78953	8,115.360	22.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,183.79000		2.18379		1,803.09000	1.80309	2,183.790	22.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,057.43000		8.05743		8,728.81000	8.72881	8,057.430	22.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.43093		71.48248		9.58420	70.41763		23.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,276.42000		14.27642		15,064.86000	15.06486	14,276.420	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,546.84000		1.54684		1,270.43000	1.27043	1,546.840	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,562.09000		1.56209		1,283.66000	1.28366	1,562.090	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,201.01000		14.20101		14,987.43000	14.98743	14,201.010	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,577.45000		1.57745		1,296.99000	1.29699	1,577.450	22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,125.85000		14.12585		14,910.24000	14.91024	14,125.850	22.72	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.53169		72.43735		9.68992	71.35705		22.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,736.09000		4.73609		4,162.97000	4.16297	4,736.090	22.19	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,268.01000		8.26801		8,775.19000	8.77519	8,268.010	22.19	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,764.94000		4.76494		4,189.76000	4.18976	4,764.940	22.20	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,222.28000		8.22228		8,727.40000	8.72740	8,222.280	22.20	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,793.88000		4.79388		4,216.64000	4.21664	4,793.880	22.20	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,176.76000		8.17676		8,679.82000	8.67982	8,176.760	22.20	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			151.70017		151.70017		151.14617	151.14617			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	8,289.83000		8.28983		8,843.83000	8.84383	8,289.830		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	8,299.83000		8.29983		8,853.83000	8.85383	8,299.830		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	8,309.83000		8.30983		8,863.83000	8.86383	8,309.830		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future			128.37319		128.37319		128.37867	128.37867			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,616.81000		1.61681		1,611.33000	1.61133	1,616.810		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,626.81000		1.62681		1,621.33000	1.62133	1,626.810		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,636.81000		1.63681		1,631.33000	1.63133	1,636.810		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			128.09044		128.09044		128.09053	128.09053			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	4,899.56000		4.89956		4,899.47000	4.89947	4,899.560		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	4,909.56000		4.90956		4,909.47000	4.90947	4,909.560		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	4,919.56000		4.91956		4,919.47000	4.91947	4,919.560		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.07872		83.42525		9.19249	82.58045		20.13	0.00	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,428.60000		1.42860		1,172.87000	1.17287	1,428.600	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,208.01000		5.20801		5,797.08000	5.79708	5,208.010	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,452.36000		1.45236		1,193.46000	1.19346	1,452.360	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,151.91000		5.15191		5,737.81000	5.73781	5,151.910	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,476.38000		1.47638		1,214.29000	1.21429	1,476.380	19.88	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,096.19000		5.09619		5,678.90000	5.67890	5,096.190	19.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.18597		84.51526		9.30351	83.65909		20.37	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,969.24000		1.96924		1,705.42000	1.70542	1,969.240	20.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,954.73000		8.95473		9,547.08000	9.54708	8,954.730	20.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,991.03000		1.99103		1,724.37000	1.72437	1,991.030	20.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,893.84000		8.89384		9,483.35000	9.48335	8,893.840	20.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,012.97000		2.01297		1,743.46000	1.74346	2,012.970	20.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,833.21000		8.83321		9,419.87000	9.41987	8,833.210	20.04	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.29025		82.09851		9.41135	81.23235		20.43	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,479.18000		1.47918		1,283.82000	1.28382	1,479.180	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,772.84000		14.77284		15,443.64000	15.44364	14,772.840	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,493.84000		1.49384		1,297.00000	1.29700	1,493.840	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,697.80000		14.69780		15,367.12000	15.36712	14,697.800	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,508.60000		1.50860		1,310.28000	1.31028	1,508.600	20.11	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,622.98000		14.62298		15,290.82000	15.29082	14,622.980	20.11	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.39800		83.19524		9.52327	82.31606		19.94	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,642.74000		4.64274		4,221.41000	4.22141	4,642.740	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,736.93000		8.73693		9,194.78000	9.19478	8,736.930	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,671.44000		4.67144		4,248.48000	4.24848	4,671.440	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,689.62000		8.68962		9,145.84000	9.14584	8,689.620	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,700.25000		4.70025		4,275.65000	4.27565	4,700.250	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,642.51000		8.64251		9,097.09000	9.09709	8,642.510	19.74	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.34905		73.33454		9.51391	72.11891		23.58	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	155.96000		0.15596		101.52000	0.10152	155.960	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,613.66000		13.61366		14,774.85000	14.77485	13,613.660	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	160.21000		0.16021		104.44000	0.10444	160.210	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	13,518.76000		13.51876		14,678.62000	14.67862	13,518.760	23.14	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	164.54000		0.16454		107.44000	0.10744	164.540	23.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Put	13,424.14000		13.42414	14,582.67000	14.58267		13,424.140	23.14	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.44970		74.29274	9.61992	73.06091			23.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,180.63000		3.18063	2,673.18000	2.67318		3,180.630	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,696.46000		6.69646	7,420.84000	7.42084		6,696.460	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,209.67000		3.20967	2,699.03000	2.69903		3,209.670	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,645.94000		6.64594	7,367.13000	7.36713		6,645.940	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,238.85000		3.23885	2,725.02000	2.72502		3,238.850	23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,595.71000		6.59571	7,313.71000	7.31371		6,595.710	23.59	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.38040		95.30969	9.55059	93.69909				0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	17,211.47000		17.21147	18,822.07000	18.82207		17,211.470		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	17,082.14000		17.08214	18,692.74000	18.69274		17,082.140		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,953.07000		16.95307	18,563.67000	18.56367		16,953.070		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.48305		96.55508	9.65906	94.92296				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	3,841.65000		3.84165	5,473.77000	5.47377		3,841.650		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	3,740.38000		3.74038	5,372.50000	5.37250		3,740.380		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	3,639.30000		3.63930	5,271.42000	5.27142		3,639.300		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,951.62000		19,951.62000	20,083.13000	20,083.13000				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	215.33430		0.02153	220.28750	0.02203		215.334	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	137.33430		0.01373	142.28750	0.01423		137.334	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	164.54190		0.01645	169.61830	0.01696		164.542	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	186.54190		0.01865	191.61830	0.01916		186.542	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	123.45270		0.01235	128.42370	0.01284		123.453	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	245.45270		0.02455	250.42370	0.02504		245.453	13.73	0.00	0	0.00

Total for Derivatives : **987,638,852.04** **100,442** **2 497 938.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.04104				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.27500		106.94934	7.27500	106.92857				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.27604				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.84500		106.00518	8.84500	105.98025				0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.14734				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.25557				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.54888	8.00000	48.53854				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.71000	96.68301	9.71000	96.65810			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.62500	104.22285	7.62500	104.20165			1,654,625,000.00	217,000	5,417,000.00
AB07		On 07/03/2014	Spot Bond	6.68000	105.36929	6.68000	100.95361			0.00	0	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.57602			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	9.14000	106.92082	9.14000	106.89487			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.23136			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.82000	136.95225	0.82000	136.93587			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.48000	128.53523	2.48000	256.89257			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.15071			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.68977			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.94029			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.39611			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.45929			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.50128			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.88500	110.51568	7.88500	110.49247			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.67511			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.28000	106.33660	7.28000	106.31594			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.23903			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44727			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.13449			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.10029			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.19762			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37365			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.60425			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.38000	106.22150	6.38000	106.20298			389,180,000.00	61,000	861,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.79371			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.23682			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.24111			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000		131.28467		5.27000	131.25331			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.15000		125.56167		3.15000	125.53878			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.77000		116.52421		2.77000	116.50409			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000		98.09169		4.42000	98.07047			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.11000		102.15247		6.11000	98.60630			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.44000		111.84835		11.44000	111.81455			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56642			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.60444			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.69251			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.86066			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.07000		109.34882		4.07000	109.32613			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		30.21553		100.00000	30.14234			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.22000		160.71974		2.22000	160.69438			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		152.63726		2.76000	152.61094			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.25000		162.18312		2.25000	162.15741			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.44000		158.49397		2.44000	158.46803			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.43625		70.00610		8.43625	69.98136			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.43625		70.00610		8.43625	69.98136			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000		17.54983		84.61000	17.52037			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.41229			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	89.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000		47.50092	100.00000	47.41080				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	88.64000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	89.15000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	84.79000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	84.51000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.03713				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.88120				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	83.81000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.82000		104.12944	6.82000	104.11036				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	113.36000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	85.84000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	87.91000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	86.41000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.17920				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.41500		117.61427	7.41500	117.59099				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.93807				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	83.46000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	83.35000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.96000		90.95423	2.96000	96.41287				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.10000		95.28752	3.10000	138.76447				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	3.04000		107.00304	3.04000	181.08399				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	82.45000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.89000		87.15014	9.89000	87.08019				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	103.73000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.55000			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	104.34307			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.42000			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		10.01000	104.98082		10.01000	105.65165			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.95500	105.87773		9.95500	106.06279			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.21500	89.04283		9.21500	89.63808			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.80000			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		10.05000	103.55284		10.05000	105.35412			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.74000	108.77836		8.74000	108.75307			926,440,000.00	106,000	206,000.00
ABS5	On 01/05/2015	Spot Bond		7.22500	104.47737		7.22500	104.45722			0.00	0	5,600,000.00
ABS6	On 01/06/2020	Spot Bond		9.28500	96.75787		9.28500	96.73387			1,457,745,000.00	157,000	257,000.00
ABS7	On 11/09/2026	Spot Bond		10.21000	94.19572		10.21000	89.77974			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.87500	107.72425		7.87500	107.70165			0.00	0	1,639,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.26289		4.00000	125.23714			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.52000	127.60732		1.52000	127.58961			1,216,000,000.00	800,000	400,000.00
ABS12	On 07/12/2023	Spot Bond		2.29000	130.52904		2.29000	260.87878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.16802		0.76000	124.87808			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.26000	119.76919		2.26000	122.15561			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.44363		100.00000	34.36019			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.57500	109.73175		11.57500	109.69820			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.34903			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.73287		100.00000	1.72867			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35843			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.49140			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.36214			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.34985			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33962			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.53624		11.00000	58.51951			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23246			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.25649			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	101.51370			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.58930			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.75914			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.51356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56474			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.58725			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73151			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73151			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73601			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47265			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73601			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72700			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.36325			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.44391			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.42156			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33704			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.42156			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.53409			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.58504			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.60549			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.56457			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.31913			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47266			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.74000	103.23806		9.74000	103.24652			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.34993			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.59500	101.37689		7.59500	101.35643			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.63565			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.79171			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.52758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.68491			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.14132		100.00000	5.12994			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	6.94000		100.00000	6.92472			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	77.67427			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	158.20615			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	158.28348			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.51352			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.27132			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.27132			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.68491			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14676			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.46230			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.45002			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.60294			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01835			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.60129			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30743			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47957			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.56067			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.00961			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.33815			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.51968			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	101.27206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24951			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48711			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43847			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32330			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28846			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35609			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48301			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41132			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32945			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35199			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.66002		10.23000	104.63165			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37434			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33969			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.88227			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.05127			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27308			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.78500	102.07175		9.78500	102.04511			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47680			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.07024		1.75000	108.17592			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34994			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35384			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45279			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.50381			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40175			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.37520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.49361			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44258			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55483			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45279			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51402			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.01445			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.49361			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44089			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.52777			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.55437			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.23102			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24331			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33953			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37026			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.56060			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.55075			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66702			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.46300			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65071			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65682			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66702			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.08977			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.58543			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.58543			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.50406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.32555			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36091			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34661			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.66870			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.23574			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03620			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61136			0.00	1,000,000	1,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65880			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27217			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57492			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69276			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25870			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.72898		100.00000	5.71510			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.22771			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25366			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27090			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86046			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.95615			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.08359			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.83112			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.37500	98.27526		8.37500	98.25236			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.09784			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.29289			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.75500	103.27397		8.75500	103.24993			0.00	0	400,000.00
AIR02		On 30/04/2023	Spot Bond	9.65000	116.59005		9.65000	116.56003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		45.41817	100.00000	45.30814				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.52500		112.78994	7.52500	107.34384				0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		43.35089	100.00000	43.24587				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.49327	100.00000	15.45898				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.35000		144.16945	3.35000	144.14232				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.77000		100.55544	4.77000	126.48712				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.86003				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.90748				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.90338				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.85238				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.24554				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.25500		106.33071	9.25500	106.30443				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.84873				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.74396				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		94.67964	100.00000	94.44055				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.57900				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.60000		112.61233	7.60000	112.58938				494,000,000.00	65,000	65,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.33781				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.44879				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.83000		103.94105	6.83000	103.92165				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.20924				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.26000		105.18325	7.26000	105.16276				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.19000		106.69794	9.19000	106.67174				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.53270				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.33639		104.91573	11.33639	103.70762				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		11.25143	102.46785		11.25143	102.23694			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.29529	102.32756		11.29529	102.15707			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.73551			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.33916	102.06732		11.33916	102.00771			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.31648	100.40621		12.31648	100.27384			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.77906			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.77906			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.77913			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.58639	100.68902		11.58639	101.20149			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.49319	103.42426		11.49319	102.01710			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.25143	102.46785		11.25143	102.23694			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.48093	102.16750		11.48093	102.07961			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.69346	94.45783		10.69346	101.35291			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.68330			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.67266			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.67266			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.57754			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		10.81388	100.98753		10.81388	101.29065			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.96500	99.46803		11.96500	99.29679			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	66.29914		10.22500	96.48368			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	101.19549			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.51791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.93103		12.22500	101.63360			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.64673			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.65500	61.76614		11.65500	96.61132			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.59484			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.63808			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.63808			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	101.57408			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18760			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.33639	105.34651		14.33639	104.20295			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.65157	102.03954		15.65157	101.92869			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.54423	101.67594		14.54423	101.96706			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.19877			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.19877			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.19877			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.28479			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.99058		100.00000	9.97163			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.93470		100.00000	21.88157			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.96304		100.00000	19.91468			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.32287		100.00000	12.29301			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.32287		100.00000	12.29301			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.89893		100.00000	14.86283			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.90967		100.00000	12.87839			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	69.27375		100.00000	69.14233			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.75082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.77925			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.82277			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.19000	104.16940		2.19000	167.30672			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.57000	92.05166		8.57000	131.32062			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.57000	93.37063		8.57000	131.68113			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.95500	96.33364		8.95500	96.31059			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.58427			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.28985			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	100.57855			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.88800			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.38963			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	54.66520		100.00000	54.53277			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.40500	98.31816		8.40500	98.29617			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.80601			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78205			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79956			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85793			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91625			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07914			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64195			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65616			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.66090			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71772			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79339			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.99917	100.00000	100.00000	5.98464			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.99917	100.00000	100.00000	5.98464			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33311			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44891			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48049			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.79000	104.16140		8.79000	104.13705			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57522			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74349			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.28226	100.00000	100.00000	4.27188			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.28226	100.00000	100.00000	4.27188			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.50500	104.03621		6.50500	104.01812			0.00	0	2,100,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.70857			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	99.30423			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.70678			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.20298			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.54346	100.00000	100.00000	6.52761			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.23967			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.20065			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.21212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23292			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31899			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.46162			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.47276			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	11.72013		100.00000	11.69174			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.08000	110.87613		7.08000	110.85517			467,280,000.00	66,000	566,000.00
CBL08		On 02/11/2016	Spot Bond	9.84000	116.08733		9.84000	116.05703			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.01001			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.41232			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.54000	105.69516		9.54000	105.66840			1,411,920,000.00	148,000	7,248,000.00
CBL12		On 06/09/2018	Spot Bond	11.56500	99.02849		11.56500	98.99825			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.86868			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.81500	100.00505		11.81500	99.97387			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.55716			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.73000	101.88485		9.73000	101.85855			1,527,610,000.00	157,000	257,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.28749			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.25500	95.39476		12.25500	95.36394			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60792			0.00	5,000,000	11,000,000.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.14066			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.51027			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.54000	93.16958		10.54000	93.14358			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.40000	115.60947		10.40000	115.57745			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	10.25000	111.40905		10.25000	111.37863			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.65000	115.60785		9.65000	115.57825			0.00	0	30,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.83502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	12.09000	105.13290		12.09000	105.09938			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.44924			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.79918			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.54365			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.77493			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93384			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	100.00000	8.97476		100.00000	8.93529			13,000,000,000,000.00	130,000,000	130,000,000.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.47797			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.47274			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.37033			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.29863			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.50036			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	101.44202			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	11.13500	106.56484		11.13500	106.53250			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.71500	104.67013		8.71500	104.64524			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.88242			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.99741			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.99741			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.42221			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.36797		100.00000	24.30895			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	24.17018		100.00000	24.11162			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	62.28376		100.00000	62.13287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000		62.28376	100.00000	62.13287				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		62.28376	100.00000	62.13287				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		62.28376	100.00000	62.13287				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		62.28376	100.00000	62.13287				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		62.28376	100.00000	62.13287				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.51359				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		62.28376	100.00000	62.13287				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		62.73261	100.00000	62.58064				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.90216				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.93282				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.75733	10.11000	101.73006				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.93282				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.05591				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	108.61817				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.08942	2.76000	111.76742				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		108.70622	3.14000	111.61209				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.08937	8.25000	100.06702				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	101.93282				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.93282				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.53311	3.10000	111.22508				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.55279	2.40000	111.24597				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.19682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.06835			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.92625			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.93922			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.47500	103.36413		8.47500	103.34068			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.98028			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.96560			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81933			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.82877			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.52500	103.54223		8.52500	103.51861			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.52500	103.54223		8.52500	103.51861			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	8.57500	102.33395		8.57500	102.31048			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.55454			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73055			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.84919			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.84919			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	71.23936		100.17539	71.06651			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.09055			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36413			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57823			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14496			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.15503			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.27352		9.35000	100.24862			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.27352		9.35000	100.24862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.14489				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.14532				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	100.24516				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.42625				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.24025				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22814				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22814				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22814				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22814				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22814				0.00	3,400,000	1,700,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.26204				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31835				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31835				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31835				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31835				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31835				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.32775				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.58500		104.51132	9.58500	104.48474				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.83316				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.25889				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.29311				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.29311				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.65000				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.78997				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.22547			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.09678			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43237			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42217			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44198			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.21975			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.17752			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.17733			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43789			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.30261			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89051			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33153			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20620			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38133			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61603			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61603			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61603			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61603			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.42199			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.07264			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53468			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53468			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51588			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40469			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23936			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.67121			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40474			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40474			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40440			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.36138		100.00000	7.34355			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	103.40479			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.16337			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.03619			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.75660			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.05753			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.42376			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.17000	92.70869		11.17000	93.65093			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.69000	92.13014		11.69000	95.35388			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33506			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.69149			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.41312			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79753			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.73187			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.51036		8.80500	102.99423			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46300			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.53850			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56912			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.68741			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.17172			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09248			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09248			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09248			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73669			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25064			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.75466			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83488			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	0.00000	100.00000		0.00000	100.10293			0.00	0	0.00
CLN39		On 07/02/2016	Spot Bond	100.00000	24.79356		100.00000	24.73898			0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	24.79356		100.00000	24.73898			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.51945		7.01000	37.13294			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	135.47214			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	0.00079		100.00000	0.00078			0.00	0	0.00
CLN72		On 02/03/2028	Spot Bond	100.00000	0.00079		100.00000	0.00078			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.95500	96.33364		8.95500	124.33909			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.57000	29.98977		8.57000	131.32062			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.57000	30.37734		8.57000	131.68113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.12384				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.99665				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12548				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12548				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57498				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.46037				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48294				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49361				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.79753				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.34253				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.02500	113.06273	9.02500	110.12505				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.19000	101.49404	9.19000	101.46912				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.45000	113.57012	10.45000	113.53852				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.47500	107.26979	8.47500	107.24546				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.04000	108.67424	10.04000	108.64532				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.48000	95.65874	10.48000	95.63205				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.30000	96.49875	11.30000	96.46978				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.30000	89.25394	11.30000	89.22713				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02190				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.11229				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01755				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.59238				0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.21135				0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.61792				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.90000	90.43449	12.90000	89.21257				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		8.59486	100.00000	8.56802				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.59207				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.46500		96.53846	8.46500	97.64620				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.52274				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.66132				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.54334				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.63736				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.72158				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.55292				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.27500		122.40952	7.27500	122.38562				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.70000		104.33848	8.70000	104.31433				3,549,600,000.00	408,000	36,447,186.00
DV23	On 27/02/2023	Spot Bond	9.13000		105.65343	9.13000	105.62780				4,254,580,000.00	466,000	85,575,410.00
E170	On 01/08/2020	Spot Bond	8.37000		127.73047	8.37000	127.70202				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.95615				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.02335				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.02566				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.02682				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.60352				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81212	0.10000	130.27214				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.50000		109.39094	2.53000	108.97739				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.58000		95.98988	2.58000	95.97385				0.00	0	10,000,000.00
EL30	On 29/07/2030	Spot Bond	2.67000		96.31615	2.67000	94.99382				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.94000		104.11218	9.94000	104.08474				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.79000		110.02077	9.79000	104.64332				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.35000		101.42037	10.35000	101.39257				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.91000		90.02173		10.91000	94.72445			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.26894			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.43351			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.17566			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.19157			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		62.92256		100.00000	62.77013			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		82.51121		100.00000	82.32662			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		100.53401		100.00000	100.26521			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		86.00229		100.00000	85.80549			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		81.65548		100.00000	81.47321			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.10265		3.00000	128.07980			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.43500		104.62449		11.43500	104.59288			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.83104			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86322			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.17942			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.17500		83.38481		10.17500	97.98533			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.31391			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.28756			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27888			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31999			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.30879			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26523			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27342			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.25688			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.26889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.25449			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.26449			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.91500	101.62991		6.91500	101.61094			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.96500	108.33729		7.96500	108.31417			3,196,768,680,000.00	401,352,000	148,750,485.00
ES23	On 25/01/2023	Spot Bond		8.77500	108.82236		8.77500	108.79697			7,827,300,000,000.00	892,000,000	22,251,716.00
ES26	On 02/04/2026	Spot Bond		9.17500	93.54499		9.17500	93.52206			24,533,950,000.00	2,674,000	51,053,930.00
ES33	On 15/09/2033	Spot Bond		9.77500	83.68802		9.91500	82.64805			20,273,350,000.00	2,074,000	895,102,221.00
ES42	On 25/04/2042	Spot Bond		10.15500	86.19088		10.15500	87.67836			0.00	0	200,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14875			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87859			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27864			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95935			0.00	0	4,000,000.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.23363			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09792			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.09322		100.00000	11.06635			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.79535		100.00000	10.76920			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.34449			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.36002			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.39110			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.42216			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.52500	105.66218		7.52500	105.64098			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.65500	97.01585		9.65500	96.99086			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.36029			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36021			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.78724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.07008			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.45500	104.53859		11.45500	104.50678			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.04504			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	88.26635		100.00000	88.06348			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.36000	120.45722		2.36000	121.24576			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.32000	130.21175		2.32000	260.24442			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.08000	95.51288		3.08000	139.09273			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.93000	108.73767		2.93000	184.02009			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.68500	117.07901		7.68500	117.05501			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	36.44227		100.00000	36.36205			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	36.44227		100.00000	36.36205			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08600	56.95931		8.08600	56.24359			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.35914		9.50000	35.45185			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.13211		9.73000	34.19897			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	94.62951		100.00000	94.38812			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.42141			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23597			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.22912			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.22912			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.22506			0.00	6,800,000	3,400,000.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77974			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.02326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51365			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68151			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.30073		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.30073		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.99171			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66702			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05415			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.22711			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57931			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.25293			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46903			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63642			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24163		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94419			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33286			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75266			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87493			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21287			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04804			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.31253			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.45888			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20678			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13556			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86882			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36539			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33490			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.25152			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.36946			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99714			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.78284		100.09221	12.75184			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.77126			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.00457			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.20985			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64048			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	101.66098			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49927			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54463			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.08468			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.00519			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.37919			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.00519			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.36740			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51402			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.99153		13.22500	51.97315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41605			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.97041			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.97041			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41808			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.16852			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49157			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.75622		3.91500	87.66964			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56503			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56503			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.26745			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33506			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.72886			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95746			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.64585			0.00	0	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.60581			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.31725			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.24097			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	100.00000	0.03026		100.00000	0.03007			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.92200			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.64656			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63641			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.86870			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.38062			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72878			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60000		116.92821		3.60000	110.58118			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.66912			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.68754			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.58000		107.05181		3.58000	110.74448			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.10000		98.86455		1.10000	118.39676			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.60000		104.13153		3.60000	110.58118			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.08000		104.33650		2.08000	119.61794			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.15000		106.62360		2.15000	122.99797			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82819			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		24.32259		100.00000	24.26366			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.23774			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000		111.79821		4.73000	111.77303			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.27979			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43168			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.65688			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	106.57430			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.95966			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.88194			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	101.57034			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06953			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56833			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.43226		100.00000	9.40941			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	8.75265		100.00000	8.72502		5,000,000,000,000.00	50,000,000	50,000,000.00	
FRI15	On 14/03/2015	Spot Bond		4.22000	139.54329		4.22000	139.51385			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.41176			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.87230			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.41744			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.34607			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.20512			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.19136			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.83000	124.95821		2.83000	249.74114			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.33000	130.10620		2.33000	260.03339			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.05000	122.77167		3.05000	245.36968			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73000	100.40942		2.73000	117.94564			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.67995			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26000	118.43928		2.26000	118.42050			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91466			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.08681			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.55210			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31860			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.13000	86.18607		3.13000	86.17040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000		0.80768	100.00000	0.80572				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.32635	104.97509	12.29483				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.40015				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.12068	101.07593	20.07147				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.22629	100.44759	11.19898				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.31499				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.33356	100.76967	18.28884				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	100.58428				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.76000		95.11540	2.76000	95.09899				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.31837				0.00	40,000,000	40,554,602.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.23912				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.90082				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.63000		94.01632	2.63000	99.65961				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		93.73320	2.66000	99.35942				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.12609				0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.23562				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.53000		127.99346	2.53000	324.16938				0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.15519				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.03995				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.51221				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.48076				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.45604				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.13230			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.08724			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	100.00000		11.90069		100.00000	11.84270		4,000,000,000,000.00	40,000,000	40,000,000.00	
FRX14	On 01/09/2014	Spot Bond	6.12000		102.32615		6.12000	102.30912			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.61500		107.18705		6.61500	107.16810			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.73500		104.46035		7.73500	104.43881			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.24000		104.86752		8.24000	104.84451			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.39500		111.99464		8.39500	111.96948			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.97000		102.85584		8.97000	102.83132		1,399,320,000.00	156,000	256,000.00	
FRX23	On 28/02/2023	Spot Bond	9.85000		87.32522		9.85000	87.30203			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.94000		107.91029		9.94000	107.88168			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.75000		90.59299		10.75000	90.56723			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.86000		77.70298		10.86000	77.68053			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	101.48871			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04338			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.54000		103.60137		9.54000	103.57499			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	100.51397			0.00	0	1,000,000.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.81132			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.81152			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.19893			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.44629			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.37343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.15486			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.07034			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.89359			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.16277			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.68126			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.69740			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.72860			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.48494	100.00000	3.47723				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.76729			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.82096			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89514			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.27087			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.90828			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.61806			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.31303			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.86095			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.08679			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39600			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84002			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.82573			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.57849			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60096			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.46904			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	105.70841				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.70841				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	107.12941				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.86095				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.05392		102.14446	8.05392	98.92196				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.97621				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.90467				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.40666		102.18131	8.40666	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	106.32240				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.96084				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.85694		102.23361	8.85694	108.65492				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	107.54698				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.02946				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	108.17388				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	109.89087				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.92030				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.03741				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.07802				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.51000		107.28728	8.51000	107.26298				1,923,260,000.00	226,000	30,126,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000		132.56041	2.10000	264.94010				0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.08000		135.49989	2.08000	265.37203				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.87500		95.37735	9.87500	95.35237				1,066,500,000.00	108,000	13,054,000.00
HWAY35	On 31/07/2035	Spot Bond	9.87000		95.34233	9.87000	95.31736				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	2.02000	106.00613	2.02000	105.99002				3,898,600,000,000.00	1,930,000,000	1,047,108,000.00
I2038	On 31/01/2038	Spot Bond	2.53000	100.86523	2.53000	100.84852				3,795,000,000.00	1,500,000	592,735,000.00
I2046	On 31/03/2046	Spot Bond	2.43000	102.31096	2.43000	102.54729				24,300,000,000.00	10,000,000	120,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000	104.12382	2.59000	104.10640				2,590,000,000.00	1,000,000	77,900,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	90.70000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.57500	108.86491	7.57500	103.67732				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06265				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.73373				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.88704				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.75661				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.12000	104.94229	7.12000	104.92235				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.07500	107.69069	8.07500	107.66753				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.89000	108.71973	8.89000	108.69403				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.05000	103.98170	7.05000	103.96202				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.74114				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25711				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.07000	109.46702	4.07000	109.44436				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.89500	101.34645	7.89500	101.32513				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.48949				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.52090				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.92000	105.52172	0.92000	124.22622				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33000	103.44944	2.33000	121.51791				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.08909				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.01050				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.56000	104.46298	8.56000	104.43906				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.50975			0.00	0	25,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.21451			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.32540			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.08500	97.13601		9.08500	97.11243			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.60000	89.99029		9.60000	89.96736			672,000,000.00	70,000	270,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52747			0.00	220,000	55,000.00
IBL49	On 02/04/2018	Spot Bond	8.64000	84.45057		8.64000	98.22539			0.00	0	5,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.65000	103.32321		9.65000	98.04739			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57110			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.58959			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.83500	103.29571		7.83500	99.16418			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.86500	102.43199		8.86500	97.78353			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00229		100.00000	0.00228			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.87951		5.00000	101.86576			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.87951		5.00000	101.86576			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.47080		5.00000	100.45732			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.87951		5.00000	101.86576			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.89243		4.00000	101.87932			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.44034			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.34782			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.52563			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.75057		9.20000	112.72288			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.29156			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.29156			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.31398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.89783	100.00000	8.87628				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.69830				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.45618				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.34174				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.57500		103.23821	9.57500	103.21197				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.11366				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.30529				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.89351				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.72154				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		3.88157	100.00000	3.86945				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000		99.81336	5.25000	99.71315				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000		99.69885	5.25000	99.59888				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000		99.40263	5.35000	99.30135				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000		99.30135	5.35000	99.20028				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000		98.87794	5.45000	98.77586				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		50.00001	100.00000	50.00000				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.91377	5.25000	99.81336				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.60581	5.35000	99.50412				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.50412	5.35000	99.40263				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.35000		99.20028	5.35000	99.09942				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000		99.08274	5.45000	98.98023				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000		98.98023	5.45000	98.87794				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		79.00433	100.00000	78.83369				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.51614				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.38304				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.47436				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.33639		103.77245	11.33639	103.02234				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.33639		101.23580	11.33639	101.51026				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.51215				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.82225				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47958				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.72802	6.50000	102.71007				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.61603				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16892				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		33.32910	100.00000	33.24835				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		21.33062	100.00000	21.27895				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.22681				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.22681				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.33302				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43944			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.17021			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.09141			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.91027			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.90961			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43760			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.12475			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11001			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.82240			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.88518			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.08738			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24849			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.10592			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.97239			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77685			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.40421			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		100.00000	67.18147		100.00000	66.92308			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57747			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57747			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.93019			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	83.13586		100.00000	82.95194			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.57754			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	94.31525		100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP263U	On 06/11/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		82.95455	100.00000	82.76644				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.98012				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.90167				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.92200				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.93561				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.58500		104.10167	8.58500	104.07776				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.73000		105.16344	6.73000	105.14453				652,810,000.00	97,000	97,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.78511				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.14000		106.37283	9.14000	106.34701				1,307,020,000.00	143,000	4,943,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.09471				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.18261				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.54163				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.75500		105.02391	8.75500	104.99933				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.79994				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.93793				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000		95.40130	3.42000	112.06081				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.26000		90.24629	4.26000	121.20227				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.32046				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.13458				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.10129				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.81912				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.41944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.74324			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.02000	86.03095		4.02000	86.76434			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.02000	85.95923		4.02000	93.31968			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.82975			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.44246			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.22883			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29093			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.15500	110.19029		12.15500	110.15496			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.82883			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.26000	89.28854		4.26000	121.20227			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09833			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.98562		5.25000	99.88506			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	99.88506		5.25000	99.78471			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.25000	99.78471		5.25000	99.68456			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.57673		5.35000	99.47510			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.35000	99.47510		5.35000	99.37367			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.35000	99.37367		5.35000	99.27246			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.27246		5.35000	99.17144			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	99.15609		5.45000	99.05343			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	98.84875		5.45000	98.74673			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000		78.66379	100.00000	78.49462				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		77.49469	100.00000	77.33051				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.43043				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.66522				0.00	0	2,000,000.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.67039				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.62626				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.05468				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.37516				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.57925				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.55506				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.34330				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.57682				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.23390				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.23422				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.01714				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.97677				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.98397				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.99839				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.93351				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.85471				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.66518				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.47276				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.47179				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		86.99764	100.00000	86.79245				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000		64.69092	100.00000	64.53421				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		51.85776	100.00000	51.69586				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		61.85016	100.00000	61.73282				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.67339				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.91908	100.00000	13.88536				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.19429	100.00000	41.09449				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.93543				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.88536	100.00000	13.85172				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.98695				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.34808	100.00000	54.17840				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.02080				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.76198				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.95000		140.74378	8.95000	140.71029				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.89962				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.76232				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.24000		95.36109	9.24000	95.33769				3,076,920,000.00	333,000	1,333,000.00
LGL03	On 03/04/2018	Spot Bond	9.29000		65.97948	9.29000	97.13652				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.75000		102.54520	9.75000	97.58495				507,000,000.00	52,000	52,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.73177				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.82500		100.20178	11.82500	100.17034				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.70510				0.00	0	1,000,000.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.84814				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.90034				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.45717				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.35510				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.00134			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.94909			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.41966			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97823			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84364			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.62138			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.35632			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95380			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.03195			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31505			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70903			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	88.72440		100.00000	88.51465			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	84.67851		100.00000	84.48736			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	62.22891		100.00000	62.07816			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	40.46626		100.00000	40.36823			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	39.51117		100.00000	39.41546			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.09454		100.00000	25.03375			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.00500	103.59301		9.00500	103.56809			333,185,000.00	37,000	1,937,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81083			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.84063			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.82568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.62097			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.64140			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.74358			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.10173			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.15659			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.37500		104.12899		8.37500	104.10565			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.07500		102.62657		9.07500	102.60182			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.86500		102.44371		9.86500	102.41691			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.02000		105.94897		6.02000	105.93180			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.26786			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.31908			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.95000		103.46267		9.95000	103.43504			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.72500		105.42204		7.72500	105.40033			780,225,000.00	101,000	24,701,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.07016			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.30000		100.68417		9.30000	100.65917			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06690			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.00000		100.59783		9.00000	100.57363			720,000,000.00	80,000	2,380,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.50000		104.47566		6.50000	104.45751			1,391,000,000.00	214,000	3,238,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		73.58871		100.00000	73.44064			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.77500		104.02080		7.77500	103.99925			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		87.11217		100.00000	86.90476			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.94500		105.23035		8.94500	105.20533			1,207,575,000.00	135,000	935,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		71.56863		100.00000	71.42857			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.81500		103.01377		5.81500	102.99750			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	6.23252	100.00000	6.21742				0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.25442	100.00000	0.25380				0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.52119	100.00000	6.50539				0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.59991	100.00000	6.58393				0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.06641	100.89771	6.05161				0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.14788	100.61875	6.13290				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	100.32587				0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.33396				0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.33946				0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.34538				0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.35075				0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.35328				0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.38593				0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.42373				0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25442	100.00000	0.25380				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25442	100.00000	0.25380				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.33000	95.88621	9.33000	95.86245				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.52500	103.21476	7.52500	99.16856				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.03824				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.98004				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.37436				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.90027				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.51923			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52769			0.00	0	27,500,000.00
NBK2A		On 15/09/2015	Spot Bond	7.37500	110.83994		7.37500	110.81814			0.00	0	2,886,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.92589			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.25500	115.21676		9.25500	115.18844			1,045,815,000.00	113,000	513,000.00
NBK4		On 28/10/2024	Spot Bond	11.12500	30.85268		11.12500	30.84376			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.82500	106.40920		7.82500	106.38688			0.00	0	12,004,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87342			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.92321			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.91000	104.52367		6.91000	104.50438			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.50921			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	8.02500	107.21412		8.02500	107.19120			1,035,225,000.00	129,000	429,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25077			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	100.15609			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36983			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12262			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98714			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01827			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	84.88427			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.01705			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.74937			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.81984			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67977			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02399			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.94937			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	101.73050			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.52640			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.06728			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36546			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.38561			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30369			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.06973			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25348			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24447			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24346			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.52500	108.58391		8.52500	108.55928			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.85848			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.28000	104.67773		5.28000	104.66262			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.28000	101.70275		6.28000	101.68571			0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88041			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.39000	114.31230		12.39000	114.27496			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.16932			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.24385			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.34000		157.66573		2.34000	157.64034			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.00000		102.81686		9.00000	102.79226			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.86284			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.29223			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.29223			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.63000		104.31180		9.63000	104.28483			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.20998			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.55710			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19907			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.19703			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.20518			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.83000		104.29471		9.83000	105.02010			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.21335			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20524			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.21004			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.03000		104.27783		10.03000	104.24977			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.22632			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.21659			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.21328			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.27451			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.25486			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.21976			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.14500		136.09272		4.14500	136.06409			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	7.02500		106.52053		7.02500	106.50055			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.74500		117.66097		8.74500	117.63346			0.00	0	8,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond		9.12000	123.34902		9.12000	123.31913			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.23500	163.24380		2.23500	163.21798			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.63000	123.89357		9.63000	123.86174			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.86414			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.84118			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.91455			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.60806			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.53504			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32064			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.12644			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.16270			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.59272		100.00000	15.55494			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	20.89560		100.00000	20.84498			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	20.94424		100.00000	20.89350			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	20.97341		100.00000	20.92261			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	21.67375		100.00000	21.62124			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	22.45189		100.00000	22.39750			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	27.31530		100.00000	27.24912			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.80500	107.30839		6.80500	107.28877			2,667,560,000.00	392,000	1,492,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.94000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	32.09956		100.00000	32.02179			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	13.48776		100.00000	13.45473			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.70934			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.33290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99438			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.32054			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.17467			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31909			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.83048			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.27210			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.24900			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.36779			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38564			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.32461			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.27631			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.36250			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.46561			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38761			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.32671			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.55398			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.46110			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.38551			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.61641			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.63592			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.64470			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.74803			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.76751			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.33816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67729			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.57500	113.12891		6.57500	113.10902			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.90000	94.18732		5.90000	94.17244			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.37000	36.48945		8.37000	36.48128			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		6.47000	119.51481		6.57500	119.28056		27,684,075,390,000.00	4,278,837,000	14,971,098,614.00	
R158	On 15/09/2015	Spot Bond		6.57500	119.30153		6.57500	119.28056			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.47500	87.86640		6.47500	87.85119			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.57500	125.08748		6.57500	125.06549			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.40500	82.61145		6.40500	82.59730			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.45000	118.31300		8.55000	117.41228		70,425,437,983,550.00	8,334,371,359	13,960,527,472.00	
R187P	On 21/12/2026	Spot Bond		8.29000	33.96186		8.29000	33.95432			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		8.21000	31.65807		8.21000	31.65111			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.80000	271.54913		1.83000	270.84365		17,233,200,000.00	9,574,000	301,539,900.00	
R201	On 21/12/2014	Spot Bond		5.47000	105.82650		5.53000	105.73446		1,142,190,700,000.00	208,810,000	1,954,240,235.00	
R202	On 07/12/2033	Spot Bond		2.44000	197.87418		2.44000	197.84180		12,627,000,000.00	5,175,000	1,553,590,200.00	
R2023	On 28/02/2023	Spot Bond		8.17000	97.34778		8.28000	96.62548		16,581,525,706,700.00	2,029,562,510	5,072,906,255.00	
R203	On 15/09/2017	Spot Bond		7.32000	107.06981		7.44000	106.62927		25,763,662,320,000.00	3,519,626,000	4,752,259,000.00	
R2037	On 31/01/2037	Spot Bond		9.43500	92.02894		9.43500	92.00588		2,335,162,500,000.00	247,500,000	1,792,410,000.00	
R204	On 21/12/2018	Spot Bond		7.54000	103.59955		7.65500	103.07913		14,414,213,656,960.00	1,911,699,424	5,456,827,500.00	
R2048	On 28/02/2048	Spot Bond		9.47000	92.80423		9.47000	92.78051		9,240,721,830,000.00	975,789,000	2,251,853,071.00	
R205	On 31/03/2014	Spot Bond		100.00000	63.26723		100.00000	63.11397			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.53500	101.69888		5.63000	101.64902			0.00	0	2,101,000,000.00
R207	On 15/01/2020	Spot Bond		7.84000	98.07930		7.95000	97.52720		39,299,764,000,000.00	5,012,725,000	7,547,735,258.00	
R208	On 31/03/2021	Spot Bond		7.93500	96.23888		8.04000	95.65580		35,633,486,097,060.00	4,490,672,476	7,517,946,045.00	

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 31/03/2036	Spot Bond	9.16000	75.11159	9.30000	74.07271					24,442,477,022,080.00	2,668,392,688	8,609,418,148.00
R210	On 31/03/2028	Spot Bond	2.33000	152.11196	2.36000	151.54113					1,596,464,740,000.00	685,178,000	688,300,000.00
R211	On 31/01/2017	Spot Bond	0.22000	127.12118	0.22000	127.10804					29,387,600,000.00	133,580,000	275,120,000.00
R212	On 31/01/2022	Spot Bond	1.76000	126.84118	1.76000	126.82278					101,763,200,000.00	57,820,000	1,049,990,000.00
R213	On 28/02/2031	Spot Bond	9.00000	82.61931	9.11000	81.77085					54,517,506,075,000.00	6,057,500,675	6,610,241,914.00
R214	On 28/02/2041	Spot Bond	9.43500	71.43009	9.43500	71.41190					26,573,866,200,000.00	2,816,520,000	7,934,546,053.00
R224C	On 15/09/2013	Spot Bond	5.29000	99.84083	5.29000	99.82638					0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.39000	97.22104	5.39000	97.20699					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.50000	94.56534	5.50000	94.55140					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.63500	90.49633	6.63500	90.48028					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.47500	87.86640	6.47500	87.85119					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.39500	85.27799	6.39500	85.26340					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.40500	82.61145	6.40500	82.59730					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.56500	98.38004	5.56500	98.36529					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.58500	95.71486	5.58500	95.70046					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.53500	93.17332	5.53500	93.15942					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.54500	89.08256	6.54500	89.06688					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.41500	86.50936	6.41500	86.49443					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.39500	83.86622	6.39500	83.85180					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.45500	81.11216	6.45500	81.09809					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.41500	75.85745	7.41500	75.84236					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.46500	72.99429	7.46500	72.97967					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.66000	69.73666	7.66000	69.72234					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.64000	67.23281	7.64000	67.21904					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.62000	64.83136	7.62000	64.81811					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.61000	62.48982		7.61000	62.47707			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.91000	59.02942		7.91000	59.01691			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.89000	56.86338		7.89000	56.85136			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.96000	54.41888		7.96000	54.40728			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.93000	52.46133		7.93000	52.45018			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.90000	50.58880		7.90000	50.57809			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.87000	48.79721		7.87000	48.78692			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.83000	47.12708		7.83000	47.11719			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.79000	45.53166		7.79000	45.52215			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.49000	40.75534		8.49000	40.74608			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.45000	39.26556		8.45000	39.25668			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.41000	37.84478		8.41000	37.83626			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.37000	36.48945		8.37000	36.48128			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.33000	35.19620		8.33000	35.18835			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.29000	33.96186		8.29000	33.95432			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.25000	32.78342		8.25000	32.77618			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.21000	31.65807		8.21000	31.65111			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.09046			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21371			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.17146			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.27192			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.08692			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.28728		100.00000	11.25993			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.89575		100.00000	3.88631			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89944			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.95290			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.94947			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.33205			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20555			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85881			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27022			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	99.45505		100.00000	99.18478			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12557			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.30086			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		100.00000	99.99986		100.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.86676			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25283			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97823			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.04416			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.54403			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80797			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27917			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.08194			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85405			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.04359			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93103			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP011		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.82528			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.11814			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.89151			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	102.12273			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.82225			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87537			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	103.40042		12.35000	103.36676			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87518			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.67146			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.39004		100.00000	12.36004			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.86448			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.40110			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.08140			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	81.77778		100.00000	81.59645			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.17772			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	100.62155		5.25000	100.60737			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.45536		100.00000	1.45179			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.34335		100.00000	6.32798			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	14.61093		100.00000	14.57553			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.64672		100.00000	12.61608			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.39305			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.44238			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.34000	107.06631		9.34000	107.03960			532,380,000.00	57,000	2,557,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94464			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.87500	111.23747		7.87500	111.21411			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16050			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.49000	103.06176		9.49000	103.03565			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.82627			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.53312			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.70844			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.84553			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.82911			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.87500	105.44504		7.87500	105.42290			0.00	0	11,600,000.00
SBK9	On 10/04/2018	Spot Bond	9.25500	100.21458		9.25500	100.18981			0.00	0	4,600,000.00
SBK11	On 09/04/2014	Spot Bond	1.82000	132.83772		1.82000	132.81819			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.39172		5.51780	165.39029			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.03500	116.39020		8.03500	116.36529			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.89500	116.66504		7.89500	116.64049			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.82500	116.80280		7.82500	116.77844			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.84000	101.90899		8.84000	101.88504			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.97000	116.51769		7.97000	116.49295			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.93500	116.58642		7.93500	116.56177			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37513			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16441			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.62853			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.18159			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	86.73559		100.00000	86.53293			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.49000	105.38687		8.49000	105.36307			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45909			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22520			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000		2.03860	100.00000	2.03409				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.34752				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.69000		104.64121	9.69000	104.61416				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.20000		101.97417	10.20000	101.94660				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.38173				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.62870				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.46255				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.14763				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.14500		101.25413	9.14500	101.22953				2,908,110,000.00	318,000	1,218,000.00
SBS3	On 25/05/2026	Spot Bond	9.25000		94.49117	9.25000	94.46795				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.74000		96.23221	9.74000	96.20735				0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond	7.75500		110.99031	7.75500	110.96736				511,830,000.00	66,000	2,616,000.00
SBSI11	On 07/12/2023	Spot Bond	2.36000		129.79015	2.36000	259.40153				0.00	0	500,000.00
SBSI12	On 31/01/2017	Spot Bond	0.92000		105.52172	0.92000	124.22622				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	106.12000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		6.69103	100.00000	6.67482				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.62069	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.71585	1.49000	121.93621				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.72802	6.50000	102.71007				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.54685				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.26038				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.98614				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.54000		99.09944	9.54000	99.07421				648,720,000.00	68,000	268,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.53176				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.02077				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.36223				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.22035				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.56960				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.87500		105.07577	7.87500	105.05372				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.25500		101.59725	9.25500	98.27591				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.89000		101.74468	8.89000	101.72064				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.36507				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.23279				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.40946				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.23461				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.74000		103.94388	8.74000	103.91959				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.14719				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.09732				0.00	0	3,800,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.89686				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.72000		95.12548	9.72000	95.10081				1,885,680,000.00	194,000	28,994,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.01866				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.38419				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.77652				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.64800		87.56624	9.64800	87.54370				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.71000		87.27161	9.71000	87.24901				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.77500		104.18538	6.77500	104.16641				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.21000		91.70870	9.21000	91.68627				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.49078				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.62000		102.63599	8.62000	102.61246				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.47500		117.49502	7.47500	117.47159				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.77000		97.91092	2.77000	98.26740				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.60500		98.57708	8.60500	99.06589				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.71840				0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.04197				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.19937				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.14919				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.50000		100.22667	10.50000	100.18129				0.00	0	50,000,000.00
SSN018	On 02/09/2016	Spot Bond	100.00000		8.85773	100.00000	8.81835				0.00	0	200,000,000.00
SSN019	On 04/09/2014	Spot Bond	100.00000		44.44444	100.00000	100.00000				0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.91318				0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.79552				0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.60740				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.30015				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.18299				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.18331				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.08414			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.53378			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.95236			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.89697			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.89651			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.88024			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.78298			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.83935			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.77869			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.73583			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.13500	115.51056		7.13500	109.27067			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		9.11000	103.05286		9.11000	103.02779			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	56.41336		100.00000	56.28919			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	40.48273		100.00000	40.38466			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	19.15295		100.00000	19.10656			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.84000	104.30455		6.84000	104.28548			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77748			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.52639			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.16107			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.79298			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.22681			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		100.00000	1.74968		100.00000	1.74190			119,200,000,000,000.00	1,192,000,000	800,000,000.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.59701			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.82500	103.11404		7.82500	103.09254			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.96810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.24084			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.31937			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.83239			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85773			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.00686		7.83000	100.98578			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81844			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85012			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90496			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.81844			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85012			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.16891		7.16000	100.85579			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91217			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90710			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.02845			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01203			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.50597			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44966			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55354			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58115			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.49280		8.73000	100.81226			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61994			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69567			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.96285			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86052			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.48933		101.06155	6.47345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.81337			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.04274			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.92735			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.97792			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.51098			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82349			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.84137			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85414			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.84137			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.85414			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.86052			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83371			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85414			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92435			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.92435			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92435			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02638			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.05187			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02001			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52862			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.56032			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54764			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.14297			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.52500	109.23077		8.52500	109.20586			0.00	0	600,000.00
TL20	On 22/02/2020	Spot Bond		8.12500	92.75599		8.12500	92.71032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN17		On 14/11/2017	Spot Bond	8.38000	105.84120		8.38000	105.81760			1,625,720,000.00	194,000	408,900,000.00
TN20		On 17/09/2020	Spot Bond	9.05000	112.29785		9.05000	112.27084			22,851,250,000.00	2,525,000	273,440,969.00
TN23		On 06/11/2023	Spot Bond	9.30500	113.21955		9.30500	113.19157			3,722,000,000.00	400,000	99,406,969.00
TN25		On 19/08/2025	Spot Bond	9.57000	99.91204		9.57000	99.88666			0.00	0	154,000,000.00
TN27		On 14/11/2027	Spot Bond	9.62500	97.15937		9.62500	97.13455			3,676,750,000.00	382,000	13,382,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69417			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.21162			0.00	0	15,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.56141			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.34077			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.35059			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.35153			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.39965			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.49940			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00475			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04568			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.07020			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.11071		10.00000	100.08302			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.10795		9.75000	100.08096			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.10730		100.00000	10.08036			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	99.37969			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	98.97994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.35599			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.07767			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.30378			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.10345			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84048			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.81219			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.78121			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73699			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.50208			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38273			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.29386			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.26497			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.18973			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.86301			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.34153			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73288			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.29660			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.44000	106.71910		9.44000	106.69191			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.36645			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93586			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27305			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.78000	106.14811		9.78000	101.04979			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	86.57583		100.00000	86.37449			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	86.67155		100.00000	86.46999			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	86.70345		100.00000	86.50182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.01253				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.05754				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.45978				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.47652				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.47730				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.18726				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.22388				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.43563				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	141.79000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.93500		116.92491	6.93500	116.90325				0.00	0	92,100,000.00
WS05	On 01/08/2018	Spot Bond	0.53000		239.68731	0.53000	239.66050				0.00	0	30,619,000.00
WSP1	On 28/05/2015	Spot Bond	6.97500		105.65092	6.97500	105.63123				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.94500		105.74901	7.94500	105.72662				0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.21000		105.95339	8.21000	105.93022				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.57500		104.53746	8.57500	104.51361				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.58000		104.73601	8.58000	104.71210				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.43500		97.35440	5.43500	97.35440				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.56500		98.69091	5.56500	98.67606				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.52500		88.96734	6.52500	88.95182				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.55500		96.91958	5.55500	96.90507				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.56500		95.59540	5.56500	95.58114				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.45500		87.38282	6.45500	87.36765				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.54500		93.46100	5.54500	93.44711				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.52500		88.95182	6.52500	88.93630				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.60000		63.58329	7.60000	63.57040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000		12.57142	100.00000	12.54757				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.05062	100.00000	0.05053				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		12.57142	100.00000	12.54757				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		33.68404	100.00000	33.62013				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		34.46046	100.00000	34.39508				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		32.30575	100.00000	32.24446				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		32.30575	100.00000	32.24446				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		30.63283	100.00000	30.57472				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		30.63283	100.00000	30.57472				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		28.99143	100.00000	28.93643				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		28.99143	100.00000	28.93643				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		27.28212	100.00000	27.23035				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		27.28212	100.00000	27.23035				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		25.72238	100.00000	25.67358				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		25.72238	100.00000	25.67358				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		24.20580	100.00000	24.15988				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		24.20580	100.00000	24.15988				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		22.90878	100.00000	22.86532				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		21.68126	100.00000	21.64013				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		16.21434	100.00000	16.18358				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		15.31642	100.00000	15.28736				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		14.41337	100.00000	14.38602				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		14.41337	100.00000	14.38602				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		13.64106	100.00000	13.61518				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		12.88564	100.00000	12.86119				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
Total for j-Bonds :										506,085,223,036,350.00	18,161,594,132	01 342 847 153.00
Grand Total:										506,086,210,675,202.00	18,161,694,574	01 345 345 091.00