



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	632.60000	0.63260	670.44620	0.67045	632.600	24.58	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	0.00000	0.00000	0.04620	0.00005	0.000	24.58	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	0.00000	0.00000	0.05030	0.00005	0.000	24.40	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	0.00000	0.00000	0.04250	0.00004	0.000	24.77	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	0.00000	0.00000	22.99440	0.02299	0.000	14.22	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	32.60000	0.03260	93.39440	0.09339	32.600	14.22	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,532.60000	1.53260	1,570.40130	1.57040	1,532.600	45.99	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00130	0.00000	0.000	45.99	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	427.40000	0.42740	392.99370	0.39299	427.400	24.13	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	277.40000	0.27740	247.75840	0.24776	277.400	20.20	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	0.00000	0.00000	8.15840	0.00816	0.000	20.20	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Call	0.00000	0.00000	30.65100	0.03065	0.000	15.48	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	642.60000	0.64260	680.44250	0.68044	642.600	24.77	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	0.00000	0.00000	3.39370	0.00339	0.000	24.13	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.93	Put	97.40000	0.09740	90.25100	0.09025	97.400	15.48	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry			9.83260	9.83260	9.87040	9.87040		13.38	3,933,040.00	400	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	622.60000	0.62260	660.45030	0.66045	622.600	24.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,616.70000	1.61670	1,673.20690	1.67321	1,616.700	35.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00690	0.00001	0.000	35.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	311.25730	0.31126	372.13640	0.37214	311.257	19.04	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,566.70000	1.56670	1,623.20810	1.62321	1,566.700	34.35	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00810	0.00001	0.000	34.35	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	10.58030	0.01058	15.80850	0.01581	10.580	18.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.81670	9.81670	9.87320	9.87320		14.51	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	467.58990	0.46759	526.26370	0.52626	467.590	20.72	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	4.55730	0.00456	8.93640	0.00894	4.557	19.04	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,716.70000	1.71670	1,773.20510	1.77321	1,716.700	36.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00510	0.00001	0.000	36.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	0.88990	0.00089	3.06370	0.00306	0.890	20.72	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	385.89760	0.38590	342.54500	0.34255	385.898	19.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	2.59760	0.00260	15.74500	0.01575	2.598	19.77	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	227.28030	0.22728	289.00850	0.28901	227.280	18.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,416.70010	1.41670	1,473.21320	1.47321	1,416.700	32.03	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	766.72270	0.76672	823.49810	0.82350	766.723	23.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	46.73490	0.04673	94.32910	0.09433	46.735	15.09	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.02270	0.00002	0.29810	0.00030	0.023	23.10	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	756.72580	0.75673	813.52290	0.81352	756.726	23.02	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.02580	0.00003	0.32290	0.00032	0.026	23.02	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	776.72000	0.77672	833.47510	0.83348	776.720	23.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.02000	0.00002	0.27510	0.00028	0.020	23.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	25.46730	0.02547	29.44710	0.02945	25.467	16.83	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	142.16730	0.14217	202.64710	0.20265	142.167	16.83	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,516.70010	1.51670	1,573.20950	1.57321	1,516.700	33.58	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.00010	0.00000	0.00950	0.00001	0.000	33.58	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.00010	0.00000	0.01320	0.00001	0.000	32.03	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	80.03490	0.08003	71.12910	0.07113	80.035	15.09	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	0.60190	0.00060	1.17090	0.00117	0.602	19.58	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	714.35410	0.71435	771.45150	0.77145	714.354	19.51	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.65410	0.00065	1.25150	0.00125	0.654	19.51	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	734.25380	0.73425	791.29520	0.79130	734.254	19.64	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	0.55380	0.00055	1.09520	0.00110	0.554	19.64	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	724.30190	0.72430	781.37090	0.78137	724.302	19.58	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.82370	9.82370	9.88020	9.88020		14.41	0.00	0	50,000.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	577.43710	0.57744	632.25790	0.63226	577.437	14.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	17.53710	0.01754	15.65790	0.01566	17.537	14.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	568.26680	0.56827	622.97810	0.62298	568.267	14.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	18.36680	0.01837	16.37810	0.01638	18.367	14.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	586.64110	0.58664	641.56650	0.64157	586.641	14.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	16.74110	0.01674	14.96650	0.01497	16.741	14.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.13780	0.00014	0.16190	0.00016	0.138	19.15	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.85990	9.85990	9.91660	9.91660		14.49	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	103.63550	0.10364	91.70600	0.09171	103.635	14.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	47.41120	0.04741	41.79450	0.04179	47.411	13.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	263.53550	0.26354	308.30600	0.30831	263.535	14.23	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,610.06730	1.61007	1,666.79370	1.66679	1,610.067	18.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.16730	0.00017	0.19370	0.00019	0.167	18.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	70.27060	0.07027	62.00310	0.06200	70.271	14.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	330.17060	0.33017	378.60310	0.37860	330.171	14.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,560.10330	1.56010	1,616.83190	1.61683	1,560.103	18.58	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.20330	0.00020	0.23190	0.00023	0.203	18.58	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	633.11950	0.63312	688.49970	0.68850	633.119	14.26	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	13.21950	0.01322	11.89970	0.01190	13.220	14.26	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	165.53580	0.16554	147.43060	0.14743	165.536	14.41	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	185.43580	0.18544	224.03060	0.22403	185.436	14.41	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,660.03780	1.66004	1,716.76190	1.71676	1,660.038	19.15	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	397.31120	0.39731	448.39450	0.44839	397.311	13.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	358.50330	0.35850	403.26440	0.40326	358.503	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	119.20330	0.11920	106.96440	0.10696	119.203	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	352.20930	0.35221	396.64850	0.39665	352.209	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	122.90930	0.12291	110.34850	0.11035	122.909	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	364.86970	0.36487	409.94900	0.40995	364.870	14.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	115.56970	0.11557	103.64900	0.10365	115.570	14.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,143.92280	1.14392	1,200.56720	1.20057	1,143.923	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	4.62280	0.00462	4.26720	0.00427	4.623	15.52	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	434.80580	0.43481	403.13350	0.40313	434.806	15.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	581.92850	0.58193	634.19370	0.63419	581.928	14.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	50.62420	0.05062	44.98190	0.04498	50.624	14.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	539.92420	0.53992	591.28190	0.59128	539.924	14.00	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.02680	0.00003	0.03070	0.00003	0.027	21.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,391.36310	1.39136	1,448.26620	1.44827	1,391.363	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	29.64830	0.02965	38.61570	0.03862	29.648	19.51	0.00	0	45,000.00

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	16/09/2013	Foreign Exchange Future	11.00	Put	1,140.34830	1.14035	1,092.31570	1.09232	1,140.348	19.51	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	624.99920	0.62500	678.05710	0.67806	624.999	14.13	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	35.69920	0.03570	31.75710	0.03176	35.699	14.13	0.00	0	75,438.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	207.18590	0.20719	187.95330	0.18795	207.186	14.67	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	246.48590	0.24649	284.25330	0.28425	246.486	14.67	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	900.25060	0.90025	956.14850	0.95615	900.251	14.54	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	10.95060	0.01095	9.84850	0.00985	10.951	14.54	0.00	0	6,202.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	528.92080	0.52892	493.62150	0.49362	528.921	16.37	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	98.22080	0.09822	119.92150	0.11992	98.221	16.37	0.00	0	200.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	24.62420	0.02462	21.95710	0.02196	24.624	14.27	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	713.92420	0.71392	768.25710	0.76826	713.924	14.27	0.00	0	12,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Call	1,193.23360	1.19323	1,249.95330	1.24995	1,193.234	15.74	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Put	3.93360	0.00393	3.65330	0.00365	3.934	15.74	0.00	0	12,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,094.73290	1.09473	1,151.28490	1.15128	1,094.733	15.29	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	5.43290	0.00543	4.98490	0.00498	5.433	15.29	0.00	0	100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	182.45840	0.18246	165.06490	0.16506	182.458	14.58	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	271.75840	0.27176	311.36490	0.31136	271.758	14.58	0.00	0	100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	18.56890	0.01857	24.75960	0.02476	18.569	20.85	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	12.17000	0.01217	16.56040	0.01656	12.170	22.20	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	905.53540	0.90554	860.86690	0.86087	905.535	18.33	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	44.83540	0.04484	57.16690	0.05717	44.835	18.33	0.00	0	19,088.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	182.88420	0.18288	215.05930	0.21506	182.884	15.07	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	293.58420	0.29358	268.75930	0.26876	293.584	15.07	0.00	0	26,069.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	951.89390	0.95189	906.45620	0.90646	951.894	18.57	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	41.19390	0.04119	52.75620	0.05276	41.194	18.57	0.00	0	50,958.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,045.68450	1.04568	1,102.12390	1.10212	1,045.684	15.06	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	6.38450	0.00638	5.82390	0.00582	6.385	15.06	0.00	0	2,193.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	327.76180	0.32776	370.87900	0.37088	327.762	14.40	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	138.46180	0.13846	124.57900	0.12458	138.462	14.40	0.00	0	3,201.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	461.41540	0.46142	510.51990	0.51052	461.415	14.02	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	72.11540	0.07212	64.21990	0.06422	72.115	14.02	0.00	0	6.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	594.78000	0.59478	557.29360	0.55729	594.780	16.70	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	84.08000	0.08408	103.59360	0.10359	84.080	16.70	0.00	0	6.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	512.82250	0.51282	478.09940	0.47810	512.823	16.29	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	102.12250	0.10212	124.39940	0.12440	102.123	16.29	0.00	0	35,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	298.84620	0.29885	340.24080	0.34024	298.846	14.49	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	159.54620	0.15955	143.94080	0.14394	159.546	14.49	0.00	0	1,600.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	8.34300	0.00834	11.55250	0.01155	8.343	23.55	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	2,367.82280	2.36782	2,313.57170	2.31357	2,367.823	25.96	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	680.36960	0.68037	640.45640	0.64046	680.370	17.14	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	69.66960	0.06967	86.75640	0.08676	69.670	17.14	0.00	0	200.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	333.61090	0.33361	306.64370	0.30664	333.611	15.31	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	768.91770	0.76892	726.90740	0.72691	768.918	17.62	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	58.21770	0.05822	73.20740	0.07321	58.218	17.62	0.00	0	10,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	375.71930	0.37572	346.67940	0.34668	375.719	15.56	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	145.01930	0.14502	172.97940	0.17298	145.019	15.56	0.00	0	2,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	53.30280	0.05330	67.34460	0.06734	53.303	17.86	0.00	0	5,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	488.97210	0.48897	455.13470	0.45513	488.972	16.17	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	108.27210	0.10827	131.43470	0.13143	108.272	16.17	0.00	0	15,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	150.76250	0.15076	179.40490	0.17940	150.763	15.47	0.00	0	1.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	361.46250	0.36146	333.10490	0.33310	361.463	15.47	0.00	0	10,000.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	859.55760	0.85956	815.71450	0.81571	859.558	18.09	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	6.73880	0.00674	9.31930	0.00932	6.739	27.78	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,617.43880	2.61744	2,563.01930	2.56302	2,617.439	27.78	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	136.80140	0.13680	163.75580	0.16376	136.801	15.68	0.00	0	0.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	397.50140	0.39750	367.45580	0.36746	397.501	15.68	0.00	0	100.00	
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	222.99620	0.22300	258.88920	0.25889	222.996	14.77	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,589.32680	2.58933	2,646.33070	2.64633	2,589.327	21.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	2.06310	0.00206	1.96620	0.00197	2.063	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,722.87000	1.72287	1,670.26040	1.67026	1,722.870	22.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	86.07330	0.08607	76.83760	0.07684	86.073	14.12	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	2,019.04300	2.01904	1,965.25250	1.96525	2,019.043	23.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	814.00280	0.81400	771.04460	0.77104	814.003	17.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.88930	9.88930	9.94630	9.94630		14.86	0.00	10,151	611,206.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	42.62850	0.04263	37.89370	0.03789	42.629	14.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	425.37330	0.42537	473.13760	0.47314	425.373	14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	233.69620	0.23370	212.58920	0.21259	233.696	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	124.10580	0.12411	149.43350	0.14943	124.106	15.88	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	162.91090	0.16291	192.94370	0.19294	162.911	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,429.26890	1.42927	1,378.45960	1.37846	1,429.269	20.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	48.85760	0.04886	62.01450	0.06201	48.858	18.09	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	7.12280	0.00712	9.87170	0.00987	7.123	25.96	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	41.51690	0.04152	37.01610	0.03702	41.517	14.13	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	42.93340	0.04293	38.27720	0.03828	42.933	14.12	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	649.23890	0.64924	701.98970	0.70199	649.239	14.14	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	40.13890	0.04014	35.78970	0.03579	40.139	14.14	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	657.89880	0.65790	710.79710	0.71080	657.899	14.15	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	38.79880	0.03880	34.59710	0.03460	38.799	14.15	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	232.42410	0.23242	212.01490	0.21201	232.424	14.76	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	251.52410	0.25152	288.21490	0.28821	251.524	14.76	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	632.03340	0.63203	684.47720	0.68448	632.033	14.12	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.89910	9.89910	9.95620	9.95620		14.89	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	640.61690	0.64062	693.21610	0.69322	640.617	14.13	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	690.86250	0.69086	743.87320	0.74387	690.863	14.22	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	37.46250	0.03746	33.47320	0.03347	37.463	14.22	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	682.14150	0.68214	735.01410	0.73501	682.141	14.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	38.74150	0.03874	34.61410	0.03461	38.742	14.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	699.61860	0.69962	752.76390	0.75276	699.619	14.23	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	36.21860	0.03622	32.36390	0.03236	36.219	14.23	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.90340	9.90340	9.96040	9.96040		14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	355.61080	0.35561	398.22670	0.39823	355.611	14.46	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,704.65940	1.70466	1,761.61480	1.76161	1,704.659	17.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,605.11660	1.60512	1,662.03810	1.66204	1,605.117	17.19	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	1.71660	0.00172	1.63810	0.00164	1.717	17.19	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	152.21080	0.15221	137.82670	0.13783	152.211	14.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	1.25940	0.00126	1.21480	0.00121	1.259	17.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	86.56010	0.08656	77.61230	0.07761	86.560	14.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	479.96010	0.47996	528.01230	0.52801	479.960	14.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,654.87060	1.65487	1,711.81080	1.71181	1,654.871	17.39	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	1.47060	0.00147	1.41080	0.00141	1.471	17.39	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	114.68760	0.11469	103.30890	0.10331	114.688	14.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	418.08760	0.41809	463.70890	0.46371	418.088	14.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	622.74030	0.62274	671.86430	0.67186	622.740	14.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	82.94030	0.08294	74.96430	0.07496	82.940	14.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	614.91610	0.61492	663.84680	0.66385	614.916	14.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	85.11610	0.08512	76.94680	0.07695	85.116	14.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	630.60890	0.63061	679.92300	0.67992	630.609	14.04	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	376.39970	0.37640	350.67810	0.35068	376.400	15.32	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	246.19970	0.24620	277.57810	0.27758	246.200	15.32	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	99.09590	0.09910	89.70250	0.08970	99.096	13.99	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry			9.93980	9.93980	9.99690	9.99690		15.06	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	568.89590	0.56890	616.60250	0.61660	568.896	13.99	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	80.80890	0.08081	73.02300	0.07302	80.809	14.04	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	554.35330	0.55435	601.33510	0.60134	554.353	14.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	110.35330	0.11035	100.13510	0.10014	110.353	14.04	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	113.46600	0.11347	103.01400	0.10301	113.466	14.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	561.74360	0.56174	608.94420	0.60894	561.744	14.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	107.74360	0.10774	97.74420	0.09774	107.744	14.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	520.47970	0.52048	566.26970	0.56627	520.480	14.15	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.94400	9.94400	10.00120	10.00120		15.12	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	126.47970	0.12648	115.06970	0.11507	126.480	14.15	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	399.74960	0.39975	373.30800	0.37331	399.750	15.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	243.74960	0.24375	274.50800	0.27451	243.750	15.48	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	547.46600	0.54747	594.21400	0.59421	547.466	14.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	605.51840	0.60552	653.66590	0.65367	605.518	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	97.21840	0.09722	88.16590	0.08817	97.218	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	597.91030	0.59791	645.85510	0.64586	597.910	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	99.61030	0.09961	90.35510	0.09036	99.610	14.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	613.17190	0.61317	661.51910	0.66152	613.172	14.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	94.87190	0.09487	86.01910	0.08602	94.872	14.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.94830	9.94830	10.00550	10.00550		15.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,702.37410	1.70237	1,759.27590	1.75928	1,702.374	16.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	185.52150	0.18552	170.19730	0.17020	185.522	14.44	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	146.04060	0.14604	133.31290	0.13331	146.041	14.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	494.34060	0.49434	538.81290	0.53881	494.341	14.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,652.96930	1.65297	1,709.81700	1.70982	1,652.969	16.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	4.66930	0.00467	4.31700	0.00432	4.669	16.45	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	433.82150	0.43382	475.69730	0.47570	433.822	14.44	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.07410	0.00407	3.77590	0.00378	4.074	16.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	673.46750	0.67347	721.20960	0.72121	673.468	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	122.56750	0.12257	112.30960	0.11231	122.568	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	666.04980	0.66605	713.60190	0.71360	666.050	14.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	680.92490	0.68092	728.85490	0.72885	680.925	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,700.56130	1.70056	1,757.80090	1.75780	1,700.561	16.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	9.66130	0.00966	8.90090	0.00890	9.661	16.44	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry			9.99090	9.99090	10.04890	10.04890		15.35	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	125.14980	0.12515	114.70190	0.11470	125.150	14.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	212.41330	0.21241	196.48070	0.19648	212.413	14.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	120.02490	0.12002	109.95490	0.10995	120.025	14.25	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	503.31330	0.50331	545.38070	0.54538	503.313	14.54	0.00	0	7,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,296.44960	1.29645	1,352.00200	1.35200	1,296.450	15.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	32.74960	0.03275	30.00200	0.03000	32.750	15.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	220.29050	0.22029	204.40090	0.20440	220.290	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	543.99050	0.54399	586.40090	0.58640	543.991	14.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	548.90480	0.54890	519.95060	0.51995	548.905	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	292.60480	0.29260	321.95060	0.32195	292.605	16.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	209.15760	0.20916	232.32070	0.23232	209.158	17.12	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	106.32760	0.10633	120.02420	0.12002	106.328	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,580.50320	1.58050	1,534.61110	1.53461	1,580.503	20.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	59.87610	0.05988	67.97970	0.06798	59.876	24.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	55.65180	0.05565	50.84170	0.05084	55.652	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	538.30320	0.53830	580.48740	0.58049	538.303	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	270.33150	0.27033	251.92600	0.25193	270.332	14.80	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	349.41490	0.34941	382.40580	0.38241	349.415	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	255.85640	0.25586	282.61480	0.28261	255.856	16.47	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	755.96280	0.75596	721.67320	0.72167	755.963	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.01370	10.01370	10.07200	10.07200		15.37	0.00	10,075	84,977.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	219.66280	0.21966	243.67320	0.24367	219.663	16.95	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	65.30200	0.06530	74.43310	0.07443	65.302	21.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	94.20320	0.09420	106.61110	0.10661	94.203	20.14	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,546.17610	2.54618	2,495.97970	2.49598	2,546.176	24.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	795.45760	0.79546	760.32070	0.76032	795.458	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	224.60320	0.22460	208.48740	0.20849	224.603	14.58	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	569.94060	0.56994	540.37300	0.54037	569.941	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	435.71490	0.43571	410.40580	0.41041	435.715	15.52	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,306.93000	1.30693	1,263.79060	1.26379	1,306.930	19.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	120.63000	0.12063	135.79060	0.13579	120.630	19.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	597.33490	0.59733	641.74630	0.64175	597.335	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	183.63490	0.18363	169.74630	0.16975	183.635	14.35	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	876.19220	0.87619	839.45000	0.83945	876.192	17.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	189.89220	0.18989	211.45000	0.21145	189.892	17.46	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	81.57020	0.08157	74.70160	0.07470	81.570	14.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	895.27020	0.89527	946.70160	0.94670	895.270	14.41	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,130.09930	1.13010	1,089.21820	1.08922	1,130.099	18.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	143.79930	0.14380	161.21820	0.16122	143.799	18.47	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	959.02890	0.95903	920.79730	0.92080	959.029	17.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	172.72890	0.17273	192.79730	0.19280	172.729	17.80	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	164.95370	0.16495	152.14450	0.15214	164.954	14.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,051.60200	2.05160	2,002.43310	2.00243	2,051.602	21.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	60.65400	0.06065	68.96710	0.06897	60.654	23.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,396.95400	2.39695	2,346.96710	2.34697	2,396.954	23.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	294.94400	0.29494	275.38050	0.27538	294.944	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	458.64400	0.45864	497.38050	0.49738	458.644	14.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	389.21420	0.38921	424.47070	0.42447	389.214	15.25	0.00	0	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	375.51420	0.37551	352.47070	0.35247	375.514	15.25	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	642.15640	0.64216	610.61480	0.61061	642.156	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	628.65370	0.62865	674.14450	0.67414	628.654	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	283.64060	0.28364	312.37300	0.31237	283.641	16.16	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,442.62760	1.44263	1,398.02420	1.39802	1,442.628	19.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	80.80640	0.08081	91.73410	0.09173	80.806	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,767.10640	1.76711	1,719.73410	1.71973	1,767.106	20.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	7.05430	0.00705	6.55520	0.00656	7.054	17.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	52.81930	0.05282	48.26400	0.04826	52.819	14.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,066.51930	1.06652	1,120.26400	1.12026	1,066.519	14.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,615.55380	2.61555	2,673.75230	2.67375	2,615.554	19.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.85380	0.00185	1.75230	0.00175	1.854	19.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	484.03150	0.48403	523.92600	0.52393	484.032	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	43.71960	0.04372	39.98400	0.03998	43.720	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,020.75430	2.02075	2,078.55520	2.07856	2,020.754	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,086.47090	1.08647	1,140.40900	1.14041	1,086.471	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	50.67090	0.05067	46.30900	0.04631	50.671	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,041.45180	1.04145	1,094.94170	1.09494	1,041.452	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,131.90130	1.13190	1,186.25100	1.18625	1,131.901	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	46.10130	0.04610	42.15100	0.04215	46.101	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,157.41960	1.15742	1,211.98400	1.21198	1,157.420	14.90	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	615.68940	0.61569	660.18650	0.66019	615.689	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	187.78940	0.18779	173.78650	0.17379	187.789	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	609.61830	0.60962	653.89990	0.65390	609.618	14.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	191.71830	0.19172	177.49990	0.17750	191.718	14.28	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	184.52050	0.18452	170.72180	0.17072	184.520	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	622.42050	0.62242	667.12180	0.66712	622.421	14.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.02790	10.02790	10.08640	10.08640		15.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	305.10510	0.30511	332.10410	0.33210	305.105	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	746.00510	0.74601	713.80410	0.71380	746.005	16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	302.56810	0.30257	329.40420	0.32940	302.568	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	753.46810	0.75347	721.10420	0.72110	753.468	16.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	471.15160	0.47115	446.18410	0.44618	471.152	15.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	430.25160	0.43025	464.48410	0.46448	430.252	15.50	0.00	0	6,000.00

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 28/01/2014	Any day expiry	10.51	Call	307.66730	0.30767	334.83010	0.33483	307.667	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	738.56730	0.73857	706.53010	0.70653	738.567	16.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.07910	10.07910	10.13830	10.13830		15.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,124.37270	1.12437	1,176.31540	1.17632	1,124.373	14.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.12340	10.12340	10.18260	10.18260		15.74	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	100.97270	0.10097	93.71540	0.09372	100.973	14.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,115.82960	1.11583	1,167.66840	1.16767	1,115.830	14.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,132.93420	1.13293	1,184.97950	1.18498	1,132.934	14.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	99.53420	0.09953	92.37950	0.09238	99.534	14.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	102.42960	0.10243	95.06840	0.09507	102.430	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	783.22190	0.78322	827.82260	0.82782	783.222	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	776.70210	0.77670	821.13400	0.82113	776.702	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	789.77510	0.78978	834.54390	0.83454	789.775	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	232.07510	0.23208	217.74390	0.21774	232.075	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,031.87620	1.03188	1,081.80740	1.08181	1,031.876	14.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	134.17620	0.13418	125.00740	0.12501	134.176	14.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	391.75900	0.39176	420.77970	0.42078	391.759	16.55	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	60.40490	0.06040	56.21270	0.05621	60.405	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	28.05890	0.02806	26.16140	0.02616	28.059	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,461.74680	2.46175	2,519.97960	2.51998	2,461.747	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.04680	0.01405	13.17960	0.01318	14.047	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	277.47570	0.27748	299.85700	0.29986	277.476	17.98	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,129.77570	1.12978	1,093.05700	1.09306	1,129.776	17.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	202.97040	0.20297	220.39390	0.22039	202.970	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,555.27040	1.55527	1,513.59390	1.51359	1,555.270	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	175.68120	0.17568	191.14430	0.19114	175.681	20.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	719.53170	0.71953	762.40960	0.76241	719.532	14.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	351.77410	0.35177	378.60360	0.37860	351.774	16.97	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	153.46080	0.15346	167.25740	0.16726	153.461	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,005.76080	2.00576	1,960.45740	1.96046	2,005.761	20.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	135.27650	0.13528	147.65750	0.14766	135.276	21.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,483.91460	2.48391	2,436.61140	2.43661	2,483.915	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	692.33880	0.69234	734.30180	0.73430	692.339	14.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	294.63880	0.29464	277.50180	0.27750	294.639	14.57	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,254.34400	1.25434	1,215.98600	1.21599	1,254.344	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	252.04400	0.25204	272.78600	0.27279	252.044	18.41	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	421.46170	0.42146	452.03270	0.45203	421.462	16.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	364.52510	0.36453	392.06690	0.39207	364.525	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	816.82510	0.81683	785.26690	0.78527	816.825	16.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,212.45360	1.21245	1,174.62520	1.17463	1,212.454	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	260.15360	0.26015	281.42520	0.28143	260.154	18.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	437.30080	0.43730	468.67290	0.46867	437.301	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	306.47830	0.30648	330.65520	0.33066	306.478	17.54	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	239.00210	0.23900	224.33400	0.22433	239.002	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	744.05900	0.74406	713.97970	0.71398	744.059	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,975.75890	1.97576	2,032.96140	2.03296	1,975.759	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	236.63930	0.23664	256.36300	0.25636	236.639	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	854.07410	0.85407	821.80360	0.82180	854.074	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,237.57650	2.23758	2,190.85750	2.19086	2,237.576	21.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	129.66610	0.12967	141.09350	0.14109	129.666	23.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	573.39230	0.57339	547.31550	0.54732	573.392	15.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,008.77830	1.00878	973.85520	0.97386	1,008.778	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.14770	10.14770	10.20680	10.20680		15.72	0.00	50	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	235.52190	0.23552	221.02260	0.22102	235.522	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	271.83170	0.27183	255.60960	0.25561	271.832	14.45	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	471.09230	0.47109	504.11550	0.50412	471.092	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	639.60080	0.63960	611.87290	0.61187	639.601	16.14	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	673.76170	0.67376	645.23270	0.64523	673.762	16.27	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,338.93930	1.33894	1,299.56300	1.29956	1,338.939	18.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,777.98120	1.77798	1,734.34430	1.73434	1,777.981	20.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,508.10490	1.50810	1,563.01270	1.56301	1,508.105	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	131.61460	0.13161	143.41140	0.14341	131.615	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,681.96610	2.68197	2,634.29350	2.63429	2,681.966	23.76	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,158.61150	1.15861	1,210.32440	1.21032	1,158.611	14.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	108.11150	0.10811	100.62440	0.10062	108.111	14.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,150.10690	1.15011	1,201.71780	1.20172	1,150.107	14.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	109.60690	0.10961	102.01780	0.10202	109.607	14.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,167.13200	1.16713	1,218.94590	1.21895	1,167.132	14.56	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.15050	10.15050	10.20970	10.20970		15.72	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	106.63200	0.10663	99.24590	0.09925	106.632	14.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	718.50300	0.71850	757.69030	0.75769	718.503	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	418.40300	0.41840	398.59030	0.39859	418.403	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	713.86480	0.71386	752.89310	0.75289	713.865	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	423.76480	0.42376	403.79310	0.40379	423.765	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	723.17030	0.72317	762.51680	0.76252	723.170	15.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	413.07030	0.41307	393.41680	0.39342	413.070	15.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.25010	10.25010	10.30910	10.30910		15.92	0.00	0	10,150.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	948.61910	0.94862	993.24490	0.99324	948.619	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	955.02700	0.95503	999.79590	0.99980	955.027	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	267.82700	0.26783	253.69590	0.25370	267.827	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	826.79090	0.82679	868.46430	0.86846	826.791	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	973.82830	0.97383	942.55520	0.94256	973.828	17.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	451.02830	0.45103	478.65520	0.47866	451.028	17.15	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	856.12560	0.85613	898.55110	0.89855	856.126	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	328.92560	0.32893	312.45110	0.31245	328.926	14.66	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,620.33670	1.62034	1,581.30640	1.58131	1,620.337	19.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	297.53670	0.29754	317.40640	0.31741	297.537	19.17	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,233.95600	1.23396	1,283.69980	1.28370	1,233.956	14.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,399.99270	1.39999	1,451.62030	1.45162	1,399.993	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,616.42450	1.61642	1,669.97100	1.66997	1,616.425	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	89.22450	0.08922	83.87100	0.08387	89.225	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,886.74200	1.88674	1,942.03470	1.94203	1,886.742	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	59.54200	0.05954	55.93470	0.05593	59.542	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	258.53110	0.25853	276.21300	0.27621	258.531	19.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,881.33110	1.88133	1,840.11300	1.84011	1,881.331	19.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	226.90060	0.22690	242.72580	0.24273	226.901	20.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	206.80190	0.20680	221.27490	0.22127	206.802	21.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,429.60190	2.42960	2,385.17490	2.38517	2,429.602	21.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	200.31110	0.20031	213.90340	0.21390	200.311	23.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,823.11110	2.82311	2,777.80340	2.77780	2,823.111	23.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	275.04450	0.27504	260.62660	0.26063	275.045	14.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	349.59090	0.34959	332.36430	0.33236	349.591	14.70	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	122.79270	0.12279	115.52030	0.11552	122.793	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,149.70060	2.14970	2,106.62580	2.10663	2,149.701	20.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.27720	10.27720	10.33610	10.33610		16.03	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	156.75600	0.15676	147.59980	0.14760	156.756	14.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	271.41910	0.27142	257.14490	0.25714	271.419	14.54	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 13/06/2014	Foreign Exchange Future	9.61	Call	942.24450		0.94224		986.72660	0.98673	942.244	14.55	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	770.38730		0.77039		806.07140	0.80607	770.387	15.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	646.88730		0.64689		624.17140	0.62417	646.887	15.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	766.53880		0.76654		802.09950	0.80210	766.539	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.42350		10.42350		10.48190	10.48190		16.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	640.76020		0.64076		618.16820	0.61817	640.760	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	950.73280		0.95073		991.55770	0.99156	950.733	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,462.55090		2.46255		2,420.57300	2.42057	2,462.551	20.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	427.23280		0.42723		409.65770	0.40966	427.233	15.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	42.47410		0.04247		40.27140	0.04027	42.474	16.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	286.05090		0.28605		302.47300	0.30247	286.051	20.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,998.45540		2.99846		2,955.13580	2.95514	2,998.455	23.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	71.47650		0.07148		67.64030	0.06764	71.476	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,658.33740		1.65834		1,709.83440	1.70983	1,658.337	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	134.83740		0.13484		127.93440	0.12793	134.837	15.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	342.74220		0.34274		361.90160	0.36190	342.742	19.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,019.24220		2.01924		1,980.00160	1.98000	2,019.242	19.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	271.95540		0.27196		287.03580	0.28704	271.955	23.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	653.03880		0.65304		630.19950	0.63020	653.039	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	774.26020		0.77426		810.06820	0.81007	774.260	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,086.46790		1.08647		1,056.42650	1.05643	1,086.468	17.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	559.96790		0.55997		588.32650	0.58833	559.968	17.43	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,565.97410		2.56597		2,622.17140	2.62217	2,565.974	16.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,094.97650		2.09498		2,149.54030	2.14954	2,094.976	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,159.68130		2.15968		2,212.99000	2.21299	2,159.681	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	102.00040		0.10200		97.13770	0.09714	102.000	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,290.71820		1.29072		1,335.40160	1.33540	1,290.718	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	326.71820		0.32672		313.50160	0.31350	326.718	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,622.00050		2.62200		2,677.14860	2.67715	2,622.000	16.28	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,062.39610		1.06240		1,102.57990	1.10258	1,062.396	15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.56400		10.56400		10.62190	10.62190		16.76	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	58.00050		0.05800		55.24860	0.05525	58.001	16.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,205.13340		2.20513		2,258.66350	2.25866	2,205.133	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	95.68130		0.09568		91.09000	0.09109	95.681	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	498.39610		0.49840		480.67990	0.48068	498.396	15.46	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,121.76740		1.12177		1,093.56310	1.09356	1,121.767	17.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	685.76740		0.68577		715.46310	0.71546	685.767	17.51	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,116.00040		2.11600		2,169.03770	2.16904	2,116.000	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	91.13340		0.09113		86.76350	0.08676	91.133	15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	286.84420		0.28684		278.25400	0.27825	286.844	15.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,200.40820		2.20041		2,247.29890	2.24730	2,200.408	15.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	273.48820		0.27349		265.21210	0.26521	273.488	15.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,273.28820		2.27329		2,320.81210	2.32081	2,273.288	15.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.14980		11.14980		11.20560	11.20560		17.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,236.64420		2.23664		2,283.85400	2.28385	2,236.644	15.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	300.60820		0.30061		291.69890	0.29170	300.608	15.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.88930		9.88930		9.94630	9.94630		14.86	0.00	10	641.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	750.27550		0.00750		680.51570	0.00681	750.276	14.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	774.89370		0.00775		702.06120	0.00702	774.894	14.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	55,335.23460		0.55335		51,721.10130	0.51721	55,335.235	16.50	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	9,265.23460		0.09265		11,351.10130	0.11351	9,265.235	16.50	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	10,175.26680		0.10175		9,106.63330	0.09107	10,175.267	14.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	39,105.26680		0.39105		43,736.63330	0.43737	39,105.267	14.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	99,680.27550		0.99680		105,310.51570	1.05311	99,680.276	14.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	98,704.89370		0.98705		104,332.06120	1.04332	98,704.894	14.79	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 MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	100,656.46430	1.00656	106,289.65950	1.06290	100,656.464	14.88	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	726.46430	0.00726	659.65950	0.00660	726.464	14.88	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	66,396.31260	0.66396	71,044.14630	0.71044	66,396.313	14.26	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	15,026.31260	0.15026	13,844.14630	0.13844	15,026.313	14.26	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	65,681.56220	0.65682	70,310.01290	0.70310	65,681.562	14.26	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	15,311.56220	0.15312	14,110.01290	0.14110	15,311.562	14.26	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	67,114.75210	0.67115	71,781.79370	0.71782	67,114.752	14.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.01370	10.01370	10.07200	10.07200		15.37	0.00	0	10.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	14,744.75210	0.14745	13,581.79370	0.13582	14,744.752	14.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	29,874.80810	0.29875	32,850.81060	0.32851	29,874.808	16.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	53,504.80810	0.53505	50,650.81060	0.50651	53,504.808	16.00	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	26,935.58990	0.26936	29,708.74620	0.29709	26,935.590	16.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	60,565.58990	0.60566	57,508.74620	0.57509	60,565.590	16.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	100,116.20380	1.00116	96,222.78690	0.96223	100,116.204	17.97	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	16,486.20380	0.16486	18,422.78690	0.18423	16,486.204	17.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	74,405.89970	0.74406	71,397.97050	0.71398	74,405.900	16.55	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	38,892.74900	0.38893	41,779.70550	0.41780	38,892.749	16.58	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	75,122.74900	0.75123	72,099.70550	0.72100	75,122.749	16.58	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	39,461.51840	0.39462	42,378.77500	0.42379	39,461.518	16.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	73,691.51840	0.73692	70,698.77500	0.70699	73,691.518	16.53	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	39,175.89970	0.39176	42,077.97050	0.42078	39,175.900	16.55	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.14770	10.14770	10.20680	10.20680		15.72	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.19160	15.19160	15.17410	15.17410		13.46	0.00	70	27,822.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	579.57340	0.57957	574.05440	0.57405	579.573	13.25	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	137.97340	0.13797	149.95440	0.14995	137.973	13.25	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	572.62650	0.57263	567.24000	0.56724	572.627	13.26	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	141.02650	0.14103	153.14000	0.15314	141.026	13.26	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	586.56680	0.58657	580.91480	0.58091	586.567	13.25	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	134.96680	0.13497	146.81480	0.14681	134.967	13.25	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	322.33200	0.32233	333.23120	0.33323	322.332	13.87	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	326.44050	0.32644	337.40750	0.33741	326.440	13.88	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	802.65480	0.80265	796.78600	0.79679	802.655	13.86	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	318.25480	0.31825	329.08600	0.32909	318.255	13.86	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.37440	15.37440	15.35770	15.35770		14.29	0.00	0	9,337.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	796.73200	0.79673	790.93120	0.79093	796.732	13.87	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	790.84050	0.79084	785.10750	0.78511	790.841	13.88	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,470.86380	1.47086	1,460.76580	1.46077	1,470.864	13.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	207.76380	0.20776	214.26580	0.21427	207.764	13.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,486.06000	1.48606	1,475.86870	1.47587	1,486.060	13.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	202.96000	0.20296	209.36870	0.20937	202.960	13.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			15.57310	15.57310	15.55650	15.55650		14.55	0.00	0	1,950.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,478.45360	1.47845	1,468.30900	1.46831	1,478.454	13.61	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	205.35360	0.20535	211.80900	0.21181	205.354	13.61	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	1,062.06920	1.06207	1,075.36540	1.07537	1,062.069	15.14	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	775.45330	0.77545	771.18610	0.77119	775.453	15.12	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	1,048.95330	1.04895	1,062.18610	1.06219	1,048.953	15.12	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	1,055.49990	1.05550	1,068.76450	1.06876	1,055.500	15.13	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	768.56920	0.76857	764.36540	0.76437	768.569	15.14	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	771.99990	0.77200	767.76450	0.76776	772.000	15.13	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			15.76650	15.76650	15.74900	15.74900		14.74	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.10	Call	231.09320	0.00231	220.37520	0.00220	231.093	16.48	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.10	Put	284.19320	0.00284	310.67520	0.00311	284.193	16.48	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.11	Call	40.34740	0.00040	40.18900	0.00040	40.347	20.25	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.09	Call	956.87740	0.00957	922.89030	0.00923	956.877	14.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	9.97740	0.00010	13.19030	0.00013	9.977	14.97	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09947	0.09947	0.09910	0.09910		16.48	0.00	0	279.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,093.44740	0.01093	1,130.48900	0.01130	1,093.447	20.25	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	505.48260	0.00505	490.24430	0.00490	505.483	18.52	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	427.98260	0.00428	449.64430	0.00450	427.983	18.52	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	215.99610	0.00216	210.50580	0.00211	215.996	21.26	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,138.49610	0.01138	1,169.90580	0.01170	1,138.496	21.26	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,154.69050	0.01155	1,125.41970	0.01125	1,154.691	17.12	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10078	0.10078	0.10041	0.10041		18.52	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	77.19050	0.00077	84.81970	0.00085	77.191	17.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,072.37190	1.07237	1,093.97950	1.09398	1,072.372	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	20.47190	0.02047	21.57950	0.02158	20.472	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	19.86390	0.01986	20.95880	0.02096	19.864	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	843.85650	0.84386	865.66520	0.86567	843.856	13.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	41.95650	0.04196	43.26520	0.04327	41.956	13.95	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	54.82470	0.05482	56.10730	0.05611	54.825	13.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	6.58830	0.00659	7.25910	0.00726	6.588	15.69	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.05190	13.05190	13.07240	13.07240		14.49	0.00	0	71,096.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,062.99630	1.06300	1,084.61620	1.08462	1,062.996	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	27.50630	0.02751	28.72590	0.02873	27.506	14.15	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	21.09630	0.02110	22.21620	0.02222	21.096	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,081.76390	1.08176	1,103.35880	1.10336	1,081.764	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	598.23420	0.59823	619.75810	0.61976	598.234	13.91	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	95.37390	0.09537	106.25280	0.10625	95.374	16.65	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,756.27210	1.75627	1,777.32310	1.77732	1,756.272	17.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	4.37210	0.00437	4.92310	0.00492	4.372	17.00	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,481.96140	1.48196	1,467.13520	1.46714	1,481.961	18.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	33.86140	0.03386	39.53520	0.03954	33.861	18.67	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	96.33420	0.09633	97.35810	0.09736	96.334	13.91	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	23.76280	0.02376	24.93000	0.02493	23.763	14.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,025.66280	1.02566	1,047.33000	1.04733	1,025.663	14.22	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,557.95720	1.55796	1,579.10350	1.57910	1,557.957	15.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	6.05720	0.00606	6.70350	0.00670	6.057	15.95	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	843.47390	0.84347	833.85280	0.83385	843.474	16.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	756.72470	0.75672	778.50730	0.77851	756.725	13.81	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	198.67500	0.19867	198.29370	0.19829	198.675	14.26	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	400.57500	0.40057	420.69370	0.42069	400.575	14.26	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	979.40630	0.97941	1,001.12590	1.00113	979.406	14.15	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,508.48830	1.50849	1,529.65910	1.52966	1,508.488	15.69	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	279.43950	0.27944	283.76130	0.28376	279.440	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	449.83510	0.44984	454.17150	0.45417	449.835	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	284.13510	0.28414	288.47150	0.28847	284.135	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	455.13950	0.45514	459.46130	0.45946	455.139	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	460.49200	0.46049	464.79880	0.46480	460.492	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	274.79200	0.27479	279.09880	0.27910	274.792	13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,719.76400	1.71976	1,741.42410	1.74142	1,719.764	15.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	36.39150	0.03639	36.69580	0.03670	36.392	15.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,048.05600	2.04806	2,069.81740	2.06982	2,048.056	16.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	26.65600	0.02666	27.01740	0.02702	26.656	16.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	902.96760	0.90297	922.91520	0.92292	902.968	14.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	181.56760	0.18157	180.11520	0.18012	181.568	14.10	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.22140	13.22140	13.24280	13.24280		15.14	0.00	0	31,328.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,767.19760	1.76720	1,788.88160	1.78888	1,767.198	15.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	211.06890	0.21107	209.22020	0.20922	211.069	14.10	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	41.36400	0.04136	41.62410	0.04162	41.364	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	832.46890		0.83247		852.02020	0.85202	832.469	14.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	432.85450		0.43285		428.52040	0.42852	432.854	14.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	554.25450		0.55425		571.32040	0.57132	554.254	14.90	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	38.79760		0.03880		39.08160	0.03908	38.798	15.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,814.79150		1.81479		1,836.49580	1.83650	1,814.791	15.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,150.75480		1.15075		1,170.39230	1.17039	1,150.755	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	245.05480		0.24505		242.59230	0.24259	245.055	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,143.81700		1.14382		1,163.41990	1.16342	1,143.817	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	248.11700		0.24812		245.61990	0.24562	248.117	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	242.01800		0.24202		239.58980	0.23959	242.018	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,157.71800		1.15772		1,177.38980	1.17739	1,157.718	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.40570		13.40570		13.42780	13.42780		15.40	0.00	0	7,837.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	925.95890		0.92596		918.81190	0.91881	925.959	15.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	707.87460		0.70787		721.99110	0.72199	707.875	15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	932.47460		0.93247		925.29110	0.92529	932.475	15.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	714.86210		0.71486		729.05160	0.72905	714.862	15.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	919.46210		0.91946		912.35160	0.91235	919.462	15.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.58540		13.58540		13.60670	13.60670		15.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	711.35890		0.71136		725.51190	0.72551	711.359	15.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,160.45540		1.16046		1,174.88330	1.17488	1,160.455	15.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.98630		13.98630		14.00600	14.00600		16.01	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	868.24290		0.86824		862.99620	0.86300	868.243	15.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	874.15540		0.87416		868.88330	0.86888	874.155	15.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,156.38540		1.15639		1,170.78800	1.17079	1,156.385	15.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	880.08540		0.88009		874.78800	0.87479	880.085	15.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,164.54290		1.16454		1,178.99620	1.17900	1,164.543	15.52	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,095.51000		8.09551		8,098.78000	8.09878	8,095.510	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,105.51000		8.10551		8,108.78000	8.10878	8,105.510	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.90449		109.90449		109.90122	109.90122		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,085.51000		8.08551		8,088.78000	8.08878	8,085.510	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	469.36000		0.46936		466.13000	0.46613	469.360	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	459.36000		0.45936		456.13000	0.45613	459.360	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	479.36000		0.47936		476.13000	0.47613	479.360	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.46936		111.46936		111.46613	111.46613		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	6,642.10000		6.64210		6,646.58000	6.64658	6,642.100	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	6,622.10000		6.62210		6,626.58000	6.62658	6,622.100	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	6,632.10000		6.63210		6,636.58000	6.63658	6,632.100	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future			108.36790		108.36790		108.36342	108.36342		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	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	89.08000		0.08908		93.77000	0.09377	89.080	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	79.08000		0.07908		83.77000	0.08377	79.080	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.91092		109.91092		109.90623	109.90623		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	99.08000		0.09908		103.77000	0.10377	99.080	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	9,648.30000	9.64830	9,653.36000	9.65336	9,648.300		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	9,638.30000	9.63830	9,643.36000	9.64336	9,638.300		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	9,658.30000	9.65830	9,663.36000	9.66336	9,658.300		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.35170	109.35170	109.34664	109.34664			0.00	0	122.00
2050	On 07/11/2013	Bond Future	110.00	Call	908.83000	0.90883	903.50000	0.90350	908.830		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	898.83000	0.89883	893.50000	0.89350	898.830		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	918.83000	0.91883	913.50000	0.91350	918.830		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.90883	110.90883	110.90350	110.90350			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			404.87900	404.87900	404.50800	404.50800			0.00	0	0.00
AL37	On 07/11/2013	Index Future			410.59000	410.59000	410.21300	410.21300			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.09900	416.09900	415.71900	415.71900			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			479.98100	479.98100	479.78500	479.78500			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			486.75100	486.75100	486.55300	486.55300			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			493.28300	493.28300	493.08200	493.08200			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			431.77600	431.77600	431.58500	431.58500			0.00	0	671.00
ALBI	On 07/11/2013	Index Future			437.86600	437.86600	437.67200	437.67200			0.00	0	165.00
ALBI	On 06/02/2014	Index Future			443.74100	443.74100	443.54600	443.54600			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	288.60580	0.28861	293.56530	0.29357	288.606	11.54	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	78.40580	0.07841	81.66530	0.08167	78.406	11.54	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	281.90730	0.28191	286.90550	0.28691	281.907	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	81.70730	0.08171	85.00550	0.08501	81.707	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	295.39490	0.29539	300.31380	0.30031	295.395	11.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	75.19490	0.07519	78.41380	0.07841	75.195	11.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,194.28750	1.19429	1,193.44690	1.19345	1,194.288	15.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	4.48750	0.00449	5.34690	0.00535	4.488	15.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	624.68860	0.62469	627.90650	0.62791	624.689	12.35	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	14.48860	0.01449	16.00650	0.01601	14.489	12.35	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	96.09180	0.09609	100.89830	0.10090	96.092	12.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	360.49050	0.36049	364.97120	0.36497	360.491	11.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	50.29050	0.05029	53.07120	0.05307	50.291	11.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	285.89180	0.28589	288.99830	0.28900	285.892	12.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.11020	9.11020	9.11190	9.11190			0.00	0	6,701.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	467.79820	0.46780	469.84780	0.46985	467.798	12.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	166.56250	0.16656	169.79800	0.16980	166.563	12.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	474.96250	0.47496	476.99800	0.47700	474.963	12.65	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	172.28020	0.17228	175.54360	0.17554	172.280	12.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	460.68020	0.46068	462.74360	0.46274	460.680	12.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	564.17720	0.56418	566.02190	0.56602	564.177	12.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	135.77720	0.13578	138.82190	0.13882	135.777	12.89	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	638.88740	0.63889	641.69270	0.64169	638.887	11.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.17160	9.17160	9.17280	9.17280			0.00	1	10,044.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,454.03890	1.45404	1,454.13910	1.45414	1,454.039	15.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	67.28740		0.06729		68.89270	0.06889	67.287	11.62	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	353.17340		0.35317		355.40590	0.35541	353.173	12.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	224.77340		0.22477		228.20590	0.22821	224.773	12.29	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,169.36650		1.16937		1,169.89230	1.16989	1,169.366	14.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	40.96650		0.04097		42.69230	0.04269	40.966	14.35	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	896.34170		0.89634		898.47740	0.89848	896.342	11.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	24.74170		0.02474		25.67740	0.02568	24.742	11.59	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	169.39820		0.16940		172.64780	0.17265	169.398	12.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	25.63890		0.02564		26.93910	0.02694	25.639	15.08	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	265.17050		0.26517		267.43440	0.26743	265.170	12.63	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	524.77050		0.52477		527.13440	0.52713	524.771	12.63	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	261.98590		0.26199		264.24850	0.26425	261.986	12.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	531.58590		0.53159		533.94850	0.53395	531.586	12.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	268.38890		0.26839		270.65400	0.27065	268.389	12.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	517.98890		0.51799		520.35400	0.52035	517.989	12.61	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.24040		9.24040		9.24030	9.24030		12.17	0.00	0	2,890.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	834.11950		0.83412		837.53940	0.83754	834.119	13.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	841.81420		0.84181		845.23640	0.84524	841.814	13.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	244.34850		0.24435		245.56590	0.24557	244.348	13.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	826.44850		0.82645		829.86590	0.82987	826.449	13.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	239.71420		0.23971		240.93640	0.24094	239.714	13.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	242.01950		0.24202		243.23940	0.24324	242.020	13.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.30790		9.30790		9.30570	9.30570		12.32	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,467.51260		2.46751		2,453.34670	2.45335	2,467.513	14.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	90.51260		0.09051		92.44670	0.09245	90.513	14.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,557.70130		2.55770		2,543.36600	2.54337	2,557.701	14.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	80.70130		0.08070		82.46600	0.08247	80.701	14.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	85.49610		0.08550		87.34420	0.08734	85.496	14.31	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.72700		9.72700		9.71090	9.71090		13.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,512.49610		2.51250		2,498.24420	2.49824	2,512.496	14.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	56.92920		0.05693		55.96840	0.05597	56.929	14.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	499.93290		0.49993		524.70450	0.52470	499.933	14.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	59.03290		0.05903		58.00450	0.05800	59.033	14.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	515.90690		0.51591		540.81190	0.54081	515.907	14.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	55.00690		0.05501		54.11190	0.05411	55.007	14.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	507.82920		0.50783		532.66840	0.53267	507.829	14.39	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.55090		9.55090		9.57670	9.57670		14.60	0.00	0	75.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	231.20020		0.23120		245.29680	0.24530	231.200	14.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	531.20020		0.53120		518.59680	0.51860	531.200	14.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	228.24340		0.22824		242.23120	0.24223	228.243	14.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	538.24340		0.53824		525.53120	0.52553	538.243	14.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	234.19640		0.23420		248.40220	0.24840	234.196	14.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	524.19640		0.52420		511.70220	0.51170	524.196	14.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.65000		9.65000		9.67670	9.67670		14.13	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			40.58550		40.58550		-81.50460	-81.50460			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			367.88580		367.88580		387.27190	387.27190			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			458.96280		458.96280		485.68820	485.68820			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			176.31680		176.31680		182.09410	182.09410			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			85.65430		85.65430		94.32260	94.32260			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEH	On 23/07/2013	Can-Do Future			0.00030		0.00030		2.14400	2.14400			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			52.66260		52.66260		126.97430	126.97430			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			81.81590		81.81590		88.73760	88.73760			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			35.15060		35.15060		41.95910	41.95910			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	758.45100		0.75845		759.26770	0.75927	758.451	14.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	28.25100		0.02825		31.26770	0.03127	28.251	14.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	29.37070		0.02937		32.45940	0.03246	29.371	14.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	767.36570		0.76737		768.11100	0.76811	767.366	14.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	27.16570		0.02717		30.11100	0.03011	27.166	14.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	749.57070		0.74957		750.45940	0.75046	749.571	14.43	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.58020		10.58020		10.57800	10.57800		14.92	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	381.73140		0.38173		385.47240	0.38547	381.731	15.55	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	459.03140		0.45903		463.97240	0.46397	459.031	15.55	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	377.87070		0.37787		381.62150	0.38162	377.871	15.58	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	465.17070		0.46517		470.12150	0.47012	465.171	15.58	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	452.92940		0.45293		457.86020	0.45786	452.929	15.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.72270		10.72270		10.72150	10.72150		15.32	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	385.62940		0.38563		389.36020	0.38936	385.629	15.53	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	50.28400		0.00503		45.17970	0.00452	50.284	14.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	63.50860		0.00635		57.03080	0.00570	63.509	14.57	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,198.93190		0.11989		1,285.93990	0.12859	1,198.932	14.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	39.93190		0.00399		35.93990	0.00359	39.932	14.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,022.50860		0.10225		1,107.03080	0.11070	1,022.509	14.57	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60590		1.60590		1.61500	1.61500		14.44	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,109.28400		0.11093		1,195.17970	0.11952	1,109.284	14.58	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	433.98680		0.04340		481.22510	0.04812	433.987	15.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	872.98680		0.08730		823.22510	0.08232	872.987	15.34	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	805.07000		0.08051		757.59480	0.07576	805.070	15.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	943.09430		0.09431		891.11270	0.08911	943.094	15.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61610		1.61610		1.62580	1.62580		15.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	404.09430		0.04041		449.11270	0.04491	404.094	15.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	466.07000		0.04661		515.59480	0.05156	466.070	15.18	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,053.86000		4.05386		4,059.13000	4.05913	4,053.860		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,063.86000		4.06386		4,069.13000	4.06913	4,063.860		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,043.86000		4.04386		4,049.13000	4.04913	4,043.860		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.94614		110.94614		110.94087	110.94087			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,131.23000		1.13123		1,125.87000	1.12587	1,131.230		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.13123		111.13123		111.12587	111.12587			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,121.23000		1.12123		1,115.87000	1.11587	1,121.230		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,141.23000		1.14123		1,135.87000	1.13587	1,141.230		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future		91.02	Call	76,190.85000	76.19085	76,181.86000	76.18186	76,190.850	0.00	0	0.00
ES33	On 01/08/2013	Bond Future		91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 01/08/2013	Bond Future		9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 01/08/2013	Bond Future		9.00	Put	1,850.02000	1.85002	1,859.01000	1.85901	1,850.020	0.00	0	0.00
ES33	On 01/08/2013	Bond Future				9.22857	87.24218	9.22970	87.23319		0.00	0	6,292.00
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		8.51	Put	6,896.39000	6.89639	6,905.52000	6.90552	6,896.390	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		8.49	Put	7,072.82000	7.07282	7,081.95000	7.08195	7,072.820	0.00	0	0.00
ES33	On 07/11/2013	Bond Future				9.34154	84.69142	9.34271	84.68229		0.00	0	0.00
ES33	On 07/11/2013	Bond Future		8.49	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 07/11/2013	Bond Future		8.50	Put	6,984.54000	6.98454	6,993.67000	6.99367	6,984.540	0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.55	Call	767.44000	0.76744	758.25000	0.75825	767.440	0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.55	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.56	Call	842.86000	0.84286	833.67000	0.83367	842.860	0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.56	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.54	Call	691.91000	0.69191	682.72000	0.68272	691.910	0.00	0	0.00
ES33	On 06/02/2014	Bond Future				9.44905	85.82808	9.45025	85.81889		0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.54	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI		446.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI		446.00	Put	148,480.00000	14.84800	150,650.00000	15.06500	148,480.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI		446.01	Put	148,580.00000	14.85800	150,750.00000	15.07500	148,580.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI		445.99	Put	148,380.00000	14.83800	150,550.00000	15.05500	148,380.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI		445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 01/08/2013	GOVI				431.15200	431.15200	430.93500	430.93500		17,246,080.00	4	409.00
GOVI	On 01/08/2013	GOVI		446.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 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	87,670.00000	8.76700	89,860.00000	8.98600	87,670.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI		446.01	Put	87,770.00000	8.77700	89,960.00000	8.99600	87,770.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI		445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 07/11/2013	GOVI				437.23300	437.23300	437.01400	437.01400		0.00	0	0.00
GOVI	On 07/11/2013	GOVI		445.99	Put	87,570.00000	8.75700	89,760.00000	8.97600	87,570.000	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 06/02/2014	GOVI		440.00	Call	31,000.00000	3.10000	28,790.00000	2.87900	31,000.000	0.00	0	0.00
GOVI	On 06/02/2014	GOVI		440.01	Call	30,900.00000	3.09000	28,690.00000	2.86900	30,900.000	0.00	0	0.00
GOVI	On 06/02/2014	GOVI		440.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 06/02/2014	GOVI		439.99	Call	31,100.00000	3.11000	28,890.00000	2.88900	31,100.000	0.00	0	0.00
GOVI	On 06/02/2014	GOVI		439.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 06/02/2014	GOVI		440.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 06/02/2014	GOVI				443.10000	443.10000	442.87900	442.87900		0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.00	Call	71,000.00000	7.10000	2.00000	0.00020	71,000.000	0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.00	Put	0.00000	0.00000	2.00000	0.00020	0.000	0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.01	Call	70,900.00000	7.09000	0.00000	0.00000	70,900.000	0.00	0	0.00
GOVI	On 08/05/2014	GOVI		441.99	Call	71,100.00000	7.11000	100.00000	0.01000	71,100.000	0.00	0	0.00
GOVI	On 08/05/2014	GOVI		441.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
GOVI	On 08/05/2014	GOVI				449.10000	449.10000	442.00000	442.00000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.01	Put	0.00000	0.00000	100.00000	0.01000	0.000	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX		110.00000	110.00000	110.00000	110.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future		197.53000	197.53000		196.68600	196.68600			0.00	0	1,041.00
IGOV	On 07/11/2013	Index Future		200.34200	200.34200		199.48700	199.48700			0.00	0	30.00
IGOV	On 06/02/2014	Index Future		203.05500	203.05500		202.18800	202.18800			0.00	0	0.00
ILBI	On 01/08/2013	Index Future		532.60200	532.60200		532.54600	532.54600			0.00	0	186.00
ILBI	On 07/11/2013	Index Future		540.24800	540.24800		540.19100	540.19100			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap		8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap		8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap		8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap		8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap		8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future		5.16000	94.84000		5.17000	94.83000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future		5.20000	94.80000		5.19000	94.81000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future		5.25000	94.75000		5.23000	94.77000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future		5.32000	94.68000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future		5.37000	94.63000		5.35000	94.65000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future		5.41000	94.59000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future		5.55000	94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.60000	94.40000		5.80000	94.20000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.84000	94.16000		6.06000	93.94000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.11000	93.89000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.35000	93.65000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.58000	93.42000		6.77000	93.23000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.81000	93.19000		7.00000	7.00000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	291.63640	0.29164	320.44030	0.32044	291.636	10.39	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	37.23640	0.03724	33.24030	0.03324	37.236	10.39	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	283.63210	0.28363	312.21740	0.31222	283.632	10.37	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	39.23210	0.03923	35.01740	0.03502	39.232	10.37	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	299.72470	0.29972	328.73880	0.32874	299.725	10.42	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	35.32470	0.03532	31.53880	0.03154	35.325	10.42	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.85440	7.85440	7.88720	7.88720		9.94	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	143.43980	0.14344	157.75870	0.15776	143.440	12.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	379.62850	0.37963	362.03430	0.36203	379.628	12.21	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	394.10480	0.39410	376.13830	0.37614	394.105	12.27	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	146.22850	0.14623	160.73430	0.16073	146.229	12.21	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.90660	7.90660	7.93870	7.93870		11.64	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	386.83980	0.38684	369.05870	0.36906	386.840	12.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	140.70480	0.14070	154.83830	0.15484	140.705	12.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,182.97980		0.21830	0.09869	208.16520	0.20817	2,182.980	16.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	2,927.96040		0.29280	0.09869	321.92920	0.32193	2,927.960	16.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,222.96040		0.22230	0.09869	211.92920	0.21193	2,222.960	16.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	3,048.60310		0.30486	0.09869	334.45840	0.33446	3,048.603	16.32	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,143.60310		0.21436	0.09869	204.45840	0.20446	2,143.603	16.32	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	2,987.97980		0.29880	0.09869	328.16520	0.32817	2,987.980	16.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.13050		10.13050	0.09869	10.17000	10.17000		15.85	0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,926.22000		1.92622		1,898.53000	1.89853	1,926.220		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,856.91000		1.85691		1,829.22000	1.82922	1,856.910		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,995.59000		1.99559		1,967.90000	1.96790	1,995.590		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.58117		104.47423		7.57708	104.50192			0.00	0	10,999.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,137.28000		8.13728		8,109.16000	8.10916	8,137.280		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,064.60000		8.06460		8,036.48000	8.03648	8,064.600		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,210.01000		8.21001		8,181.89000	8.18189	8,210.010		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.67580		102.03212		7.67153	102.06024			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	535.88000		0.53588		564.54000	0.56454	535.880		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	599.52000		0.59952		628.18000	0.62818	599.520		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.76611		103.40141		7.76164	103.43007			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	472.20000		0.47220		500.86000	0.50086	472.200		0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,509.25000		90.50925		90,463.44000	90.46344	90,509.250	3.17	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.17	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.97719		119.96488		5.99860	119.91907		3.03	0.00	0	21,590.00
R157	On 07/11/2013	Bond Future	5.60	Call	373.05000		0.37305		367.70000	0.36770	373.050	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,308.28000		1.30828		1,349.46000	1.34946	1,308.280	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,282.67000		1.28267		1,323.61000	1.32361	1,282.670	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	367.07000		0.36707		361.84000	0.36184	367.070	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	379.10000		0.37910		373.63000	0.37363	379.100	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.09275		114.85061		6.11769	114.80420		3.03	0.00	0	212.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,295.44000		1.29544		1,336.50000	1.33650	1,295.440	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	500.85000		0.50085		490.98000	0.49098	500.850	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,419.25000		1.41925		1,456.33000	1.45633	1,419.250	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	506.62000		0.50662		496.65000	0.49665	506.620	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	495.11000		0.49511		485.35000	0.48535	495.110	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,429.71000		1.42971		1,466.90000	1.46690	1,429.710	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.22021		116.39215		6.24953	116.34520		2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,408.83000		1.40883		1,445.81000	1.44581	1,408.830	2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	340.17000		0.34017		332.19000	0.33219	340.170	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,945.55000		1.94555		1,985.21000	1.98521	1,945.550	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.37099		111.15885		6.40629	111.11128		2.39	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,935.12000		1.93512		1,974.71000	1.97471	1,935.120	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	343.53000		0.34353		335.47000	0.33547	343.530	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,924.72000		1.92472		1,964.23000	1.96423	1,924.720	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	336.84000		0.33684		328.93000	0.32893	336.840	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.76	Call	213.57000		0.21357		165.34000	0.16534	213.570		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.56474		112.68367		6.60878	112.63544			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	191.73000		0.19173		143.50000	0.14350	191.730		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	202.65000		0.20265		154.42000	0.15442	202.650		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,658.54000		10.65854		10,667.70000	10.66770	10,658.540	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	856.11000		0.85611		1,011.27000	1.01127	856.110	14.26	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000		0.00000		0.02000	0.00002	0.000	13.99	0.00	0	500.00
R186	On 01/08/2013	Bond Future			7.87084		122.80869		7.87175	122.80015		14.33	0.00	0	57,219.00
R186	On 01/08/2013	Bond Future	7.20	Call	13.25000		0.01325		31.90000	0.03190	13.250	14.05	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.00	Put	652.80000		0.65280		806.10000	0.80610	652.800	14.33	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.22000		0.00022		1.21000	0.00121	0.220	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	1,523.48000		1.52348		1,687.18000	1.68718	1,523.480	14.26	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.80	Put	1.80000		0.00180		6.51000	0.00651	1.800	14.78	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,856.52000		1.85652		2,001.28000	2.00128	1,856.520	14.33	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,978.92000		9.97892		9,971.37000	9.97137	9,978.920	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.12000		0.00012		0.74000	0.00074	0.120	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,187.32000		11.18732		11,196.22000	11.19622	11,187.320	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	158.41000		0.15841		242.61000	0.24261	158.410	14.16	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,536.28000		113.53628		113,527.74000	113.52774	113,536.280	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,048.55000		6.04855		6,082.64000	6.08264	6,048.550	14.07	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	21.30000		0.02130		46.85000	0.04685	21.300	14.07	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,299.78000		8.29978		8,295.95000	8.29595	8,299.780	14.78	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.06000		0.00006		0.42000	0.00042	0.060	13.99	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Call	1.52000		0.00152		5.60000	0.00560	1.520	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,573.42000		8.57342		8,586.04000	8.58604	8,573.420	13.99	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,875.57000		13.87557		13,884.13000	13.88413	13,875.570	13.99	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,543.88000		6.54388		6,571.07000	6.57107	6,543.880	14.05	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.50	Put	3,709.57000		3.70957		3,802.31000	3.80231	3,709.570	14.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,121.35000		3.12135		3,178.12000	3.17812	3,121.350	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,082.73000		3.08273		3,139.38000	3.13938	3,082.730	14.61	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,783.76000		4.78376		4,832.11000	4.83211	4,783.760	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,160.07000		3.16007		3,216.95000	3.21695	3,160.070	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,328.11000		8.32811		8,363.82000	8.36382	8,328.110	14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,389.82000		1.38982		1,434.06000	1.43406	1,389.820	14.93	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future			7.96123		124.54086		7.96216	124.53233		14.52	0.00	0	1,168.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,097.56000		4.09756		4,147.02000	4.14702	4,097.560	14.52	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,834.96000		4.83496		4,883.20000	4.88320	4,834.960	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	954.70000		0.95470		991.83000	0.99183	954.700	15.06	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.25	Call	5,360.43000		5.36043		5,407.34000	5.40734	5,360.430	14.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,752.86000		2.75286		2,808.30000	2.80830	2,752.860	14.66	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,886.16000		4.88616		4,934.28000	4.93428	4,886.160	14.61	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,858.19000		14.85819		14,886.57000	14.88657	14,858.190	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	353.56000		0.35356		373.41000	0.37341	353.560	14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,452.14000		12.45214		12,487.58000	12.48758	12,452.140	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	593.92000		0.59392		620.83000	0.62083	593.920	14.22	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,742.80000		3.74280		3,800.79000	3.80079	3,742.800	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,974.36000		9.97436		10,002.96000	10.00296	9,974.360	15.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.75	Call	4,011.97000		4.01197	4,046.74000	4.04674	4,011.970		14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,703.98000		6.70398	6,747.36000	6.74736	6,703.980		14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,049.97000		4.04997	4,084.77000	4.08477	4,049.970		14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,649.47000		6.64947	6,692.88000	6.69288	6,649.470		14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,974.17000		3.97417	4,008.92000	4.00892	3,974.170		14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,758.78000		6.75878	6,802.14000	6.80214	6,758.780		14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.04540		120.92216	8.04636	120.91355			14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,658.29000		2.65829	2,682.88000	2.68288	2,658.290		13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,224.59000		12.22459	12,257.95000	12.25795	12,224.590		13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,683.07000		2.68307	2,707.73000	2.70773	2,683.070		13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,151.74000		12.15174	12,185.17000	12.18517	12,151.740		13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,633.67000		2.63367	2,658.19000	2.65819	2,633.670		13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,297.71000		12.29771	12,331.00000	12.33100	12,297.710		13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.13285		122.55947	8.13385	122.55070			14.24	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	675.72000		0.67572	666.88000	0.66688	675.720		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	590.54000		0.59054	581.70000	0.58170	590.540		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.22095		118.94947	8.22198	118.94063			0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	760.82000		0.76082	751.98000	0.75198	760.820		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,651.07000		16.65107	16,657.77000	16.65777	16,651.070		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	16,641.07000		16.64107	16,647.77000	16.64777	16,641.070		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.34893		278.34893	278.34223	278.34223			0.00	0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,661.07000		16.66107	16,667.77000	16.66777	16,661.070		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,312.18000		2.31218	2,305.61000	2.30561	2,312.180		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,302.18000		2.30218	2,295.61000	2.29561	2,302.180		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.31218		282.31218	282.30561	282.30561			0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,322.18000		2.32218	2,315.61000	2.31561	2,322.180		0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,260.10000		68.26010	68,232.04000	68.23204	68,260.100		2.09	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		2.09	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.37300		105.50578	5.39379	105.47772			1.98	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	153.85000		0.15385	150.97000	0.15097	153.850		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	801.70000		0.80170	827.28000	0.82728	801.700		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	156.68000		0.15668	153.73000	0.15373	156.680		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	793.53000		0.79353	819.04000	0.81904	793.530		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	151.05000		0.15105	148.24000	0.14824	151.050		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.39170		106.99393	5.41781	106.96547			1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	809.90000		0.80990	835.55000	0.83555	809.900		1.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	377.89000		0.37789	368.02000	0.36802	377.890		1.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.24	Call	374.03000		0.37403		364.25000	0.36425	374.030	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	496.04000		0.49604		515.02000	0.51502	496.040	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	486.81000		0.48681		505.61000	0.50561	486.810	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.38386	104.02143		5.41781	103.99267			1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	381.78000		0.38178		371.82000	0.37182	381.780	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	491.41000		0.49141		510.30000	0.51030	491.410	1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	245.35000		0.24535		236.93000	0.23693	245.350	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	610.62000		0.61062		631.34000	0.63134	610.620	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	247.52000		0.24752		239.04000	0.23904	247.520	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	606.73000		0.60673		627.39000	0.62739	606.730	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	243.19000		0.24319		234.83000	0.23483	243.190	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	614.52000		0.61452		635.30000	0.63530	614.520	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.35455	105.42986		5.40295	105.40072			1.09	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	36.51000		0.03651		6.99000	0.00699	36.510		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	43.72000		0.04372		14.20000	0.01420	43.720		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.18883	102.46677		5.27064	102.43725				0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	40.12000		0.04012		10.60000	0.01060	40.120		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	12,941.69000	12.94169		16,430.54000	16.43054	12,941.690			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	12,961.69000	12.96169		16,450.54000	16.45054	12,961.690			0.00	0	0.00
R202	On 01/08/2013	Bond Future			210.04831	210.04831		206.55946	206.55946				0.00	0	43,856.00
R202	On 01/08/2013	Bond Future	223.00	Put	12,951.69000	12.95169		16,440.54000	16.44054	12,951.690			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Call	4,049.13000	4.04913		510.53000	0.51053	4,049.130			0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	4,029.13000	4.02913		490.53000	0.49053	4,029.130			0.00	0	0.00
R202	On 07/11/2013	Bond Future			213.03913	213.03913		209.50053	209.50053				0.00	0	164.00
R202	On 07/11/2013	Bond Future	209.00	Call	4,039.13000	4.03913		500.53000	0.50053	4,039.130			0.00	0	0.00
R202	On 07/12/2013	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,553.09000	95.55309		95,475.12000	95.47512	95,553.090		5.99	0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.68308	108.76629		6.70438	108.68832			5.79	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.000	5.99	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,120.15000	3.12015		3,195.73000	3.19573	3,120.150		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	358.27000	0.35827		355.07000	0.35507	358.270		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,176.71000	3.17671		3,252.53000	3.25253	3,176.710		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,016.65000	4.01665		4,094.96000	4.09496	4,016.650		5.60	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	200.44000	0.20044		199.73000	0.19973	200.440		5.60	0.00	0	15.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.000	5.93	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,148.29000	3.14829		3,223.98000	3.22398	3,148.290		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	372.55000	0.37255		369.11000	0.36911	372.550		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.79841	106.14099		6.82146	106.06197			5.73	0.00	0	3,131.00
R203	On 07/11/2013	Bond Future	6.00	Call	365.28000	0.36528		361.95000	0.36195	365.280		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,911.47000	103.91147		103,832.45000	103.83245	103,911.470		5.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.15	Call	708.10000		0.70810		696.16000	0.69616	708.100	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	717.30000		0.71730		705.20000	0.70520	717.300	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,176.14000		3.17614		3,244.07000	3.24407	3,176.140	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	698.98000		0.69898		687.20000	0.68720	698.980	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,223.95000		3.22395		3,292.20000	3.29220	3,223.950	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,697.47000		3.69747		3,768.56000	3.76856	3,697.470	5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.91470		107.56556		6.93963	107.48553		5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	541.80000		0.54180		532.86000	0.53286	541.800	5.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,200.00000		3.20000		3,268.09000	3.26809	3,200.000	5.20	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	578.49000		0.57849		568.32000	0.56832	578.490	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,526.84000		4.52684		4,597.78000	4.59778	4,526.840	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	584.89000		0.58489		574.60000	0.57460	584.890	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,501.86000		4.50186		4,572.68000	4.57268	4,501.860	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	572.15000		0.57215		562.09000	0.56209	572.150	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,481.90000		1.48190		1,524.94000	1.52494	1,481.900	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.03748		104.86078		7.06456	104.77967		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,551.88000		4.55188		4,622.93000	4.62293	4,551.880	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,561.26000		2.56126		2,523.19000	2.52319	2,561.260	5.32	0.00	0	16.00
R203	On 07/08/2014	Bond Future	7.30	Call	359.66000		0.35966		277.43000	0.27743	359.660		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	387.34000		0.38734		305.11000	0.30511	387.340		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.17040		106.29918		7.19998	106.21695			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	331.96000		0.33196		249.73000	0.24973	331.960		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
R204	On 01/08/2013	Bond Future	110.75	Call	96,901.12000		96.90112		96,827.62000	96.82762	96,901.120	8.20	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.91723		105.78462		6.93337	105.71112		7.92	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	641.27000		0.64127		642.29000	0.64229	641.270	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,827.51000		3.82751		3,903.07000	3.90307	3,827.510	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	652.24000		0.65224		653.17000	0.65317	652.240	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,759.44000		1.75944		1,747.25000	1.74725	1,759.440	7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,861.69000		3.86169		3,937.35000	3.93735	3,861.690	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,793.48000		3.79348		3,868.95000	3.86895	3,793.480	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,850.97000		1.85097		1,913.32000	1.91332	1,850.970	7.75	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future			7.02109		107.27671		7.03828	107.20217		7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	630.43000		0.63043		631.55000	0.63155	630.430	7.64	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,193.10000		1.19310		1,185.14000	1.18514	1,193.100	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,227.36000		4.22736		4,294.88000	4.29488	4,227.360	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,206.47000		1.20647		1,198.38000	1.19838	1,206.470	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,197.90000		4.19790		4,265.29000	4.26529	4,197.900	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,179.83000		1.17983		1,172.00000	1.17200	1,179.830	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.12085		104.68587		7.13911	104.61039		7.84	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,256.94000		4.25694		4,324.59000	4.32459	4,256.940	7.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,053.32000		1.05332		1,045.03000	1.04503	1,053.320	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	1,063.31000		1.06331		1,054.93000	1.05493	1,063.310	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,790.77000		5.79077		5,858.90000	5.85890	5,790.770	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,043.40000		1.04340		1,035.21000	1.03521	1,043.400	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,853.95000		5.85395		5,922.27000	5.92227	5,853.950	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.22992		106.10332		7.24939	106.02681		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,822.32000		5.82232		5,890.54000	5.89054	5,822.320	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.46	Call	427.60000		0.42760		350.09000	0.35009	427.600		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	353.39000		0.35339		275.88000	0.27588	353.390		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	390.50000		0.39050		312.99000	0.31299	390.500		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.34501		103.52737		7.36581	103.44986			0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,338.98000		30.33898		30,329.33000	30.32933	30,338.980	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.36476		101.33709		5.38671	101.32744		0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	227.17000		0.22717		236.05000	0.23605	227.170	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	20.32000		0.02032		19.42000	0.01942	20.320	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	225.69000		0.22569		234.56000	0.23456	225.690	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	19.70000		0.01970		18.83000	0.01883	19.700	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	228.66000		0.22866		237.56000	0.23756	228.660	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	20.01000		0.02001		19.12000	0.01912	20.010	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.45837		102.76644		5.51306	102.75667		0.41	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 01/08/2013	Bond Future	106.18	Call	93,330.49000		93.33049		93,222.86000	93.22286	93,330.490	9.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.15667		100.90168		7.17777	100.79405		9.36	0.00	0	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.73	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	936.48000		0.93648		927.82000	0.92782	936.480	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,706.14000		3.70614		3,806.70000	3.80670	3,706.140	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,742.15000		3.74215		3,842.96000	3.84296	3,742.150	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,670.32000		3.67032		3,770.64000	3.77064	3,670.320	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	921.73000		0.92173		913.32000	0.91332	921.730	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.25500		102.32492		7.27727	102.21570		9.12	0.00	0	1,905.00
R207	On 07/11/2013	Bond Future	6.71	Call	951.38000		0.95138		942.48000	0.94248	951.380	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,652.22000		4.65222		4,745.15000	4.74515	4,652.220	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,297.46000		1.29746		1,280.28000	1.28028	1,297.460	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,720.46000		4.72046		4,813.84000	4.81384	4,720.460	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,686.26000		4.68626		4,779.41000	4.77941	4,686.260	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,327.58000		1.32758		1,309.95000	1.30995	1,327.580	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.35006		100.05873		7.37349	99.94817		9.05	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,312.46000		1.31246		1,295.05000	1.29505	1,312.460	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,145.92000		1.14592		1,131.20000	1.13120	1,145.920	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,041.86000		7.04186		7,139.21000	7.13921	7,041.860	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,156.91000		1.15691		1,142.04000	1.14204	1,156.910	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.45502		101.41353		7.47975	101.30146		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,004.21000		7.00421		7,101.41000	7.10141	7,004.210	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,135.01000		1.13501		1,120.44000	1.12044	1,135.010	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,079.61000		7.07961		7,177.11000	7.17711	7,079.610	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	586.42000		0.58642		472.80000	0.47280	586.420	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	543.26000		0.54326		429.64000	0.42964	543.260	0.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.56459		99.16434		7.59075	99.05072		0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future	7.71	Call	629.56000	0.62956	515.94000	0.51594	629.560		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.31140	99.10236	7.32241	99.04000		10.28	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	90,057.89000	90.05789	89,995.53000	89.99553	90,057.890	10.65	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	961.05000	0.96105	969.18000	0.96918	961.050	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,357.50000	4.35750	4,428.87000	4.42887	4,357.500	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	976.68000	0.97668	984.75000	0.98475	976.680	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,315.95000	4.31595	4,387.26000	4.38726	4,315.950	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	945.60000	0.94560	953.78000	0.95378	945.600	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,399.28000	4.39928	4,470.70000	4.47070	4,399.280	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.40647	97.10433	7.41801	97.04109		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,006.38000	2.00638	2,066.09000	2.06609	2,006.380	10.72	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,517.44000	2.51744	2,513.91000	2.51391	2,517.440	10.72	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,375.46000	1.37546	1,375.32000	1.37532	1,375.460	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.49626	98.40759	7.50832	98.34355		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,418.45000	5.41845	5,482.18000	5.48218	5,418.450	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,391.63000	1.39163	1,391.41000	1.39141	1,391.630	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,458.02000	5.45802	5,521.84000	5.52184	5,458.020	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,407.93000	1.40793	1,407.62000	1.40762	1,407.930	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,497.76000	5.49776	5,561.66000	5.56166	5,497.760	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,143.50000	1.14350	1,142.06000	1.14206	1,143.500	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,065.69000	8.06569	8,129.16000	8.12916	8,065.690	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,155.19000	1.15519	1,153.69000	1.15369	1,155.190	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,021.39000	8.02139	8,084.80000	8.08480	8,021.390	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,131.90000	1.13190	1,130.52000	1.13052	1,131.900	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,110.10000	8.11010	8,173.63000	8.17363	8,110.100	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.58979	96.34345	7.60242	96.27854		10.33	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	564.99000	0.56499	499.19000	0.49919	564.990	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	614.32000	0.61432	548.52000	0.54852	614.320	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	515.62000	0.51562	449.82000	0.44982	515.620	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.68594	97.66502	7.69918	97.59922		0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,407.53000	5.40753	5,443.67000	5.44367	5,407.530	20.53	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future	8.00	Call	26.91000	0.02691	56.06000	0.05606	26.910	20.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.63547	78.61834	8.63634	78.61135		20.83	0.00	0	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,669.23000	68.66923	68,662.24000	68.66224	68,669.230	21.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,345.73000	3.34573	3,399.46000	3.39946	3,345.730	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,960.74000	3.96074	4,007.58000	4.00758	3,960.740	22.26	0.00	0	0.00

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	8.79	Put	3,421.38000		3.42138		3,475.25000	3.47525	3,421.380	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,000.83000		4.00083		4,047.60000	4.04760	4,000.830	22.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,227.43000		7.22743		7,263.04000	7.26304	7,227.430	22.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,261.43000		8.26143		8,292.34000	8.29234	8,261.430	22.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.72136		76.58291		8.72225	76.57588		22.24	0.00	0	319.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,991.32000		3.99132		4,045.73000	4.04573	3,991.320	22.20	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	9.25	Put	1,987.39000		1.98739		2,035.25000	2.03525	1,987.390	22.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,383.39000		3.38339		3,437.19000	3.43719	3,383.390	22.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,041.13000		4.04113		4,087.83000	4.08783	4,041.130	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,444.67000		1.44467		1,487.31000	1.48731	1,444.670	22.70	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,105.55000		1.10555		1,143.49000	1.14349	1,105.550	22.82	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,424.18000		3.42418		3,471.56000	3.47156	3,424.180	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,724.22000		6.72422		6,762.02000	6.76202	6,724.220	22.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,644.49000		1.64449		1,689.32000	1.68932	1,644.490	22.64	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,991.40000		5.99140		6,032.23000	6.03223	5,991.400	22.54	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,053.48000		6.05348		6,094.23000	6.09423	6,053.480	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,093.38000		4.09338		4,126.97000	4.12697	4,093.380	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,006.36000		6.00636		6,047.11000	6.04711	6,006.360	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,025.79000		4.02579		4,059.38000	4.05938	4,025.790	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,100.89000		6.10089		6,141.64000	6.14164	6,100.890	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,059.51000		4.05951		4,093.10000	4.09310	4,059.510	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.80101		77.61086		8.80193	77.60370		21.66	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,735.19000		2.73519		2,759.65000	2.75965	2,735.190	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,712.13000		2.71213		2,736.54000	2.73654	2,712.130	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,407.56000		11.40756		11,439.18000	11.43918	11,407.560	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,272.62000		11.27262		11,304.34000	11.30434	11,272.620	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.88164		75.51663		8.88258	75.50942		21.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,758.37000		2.75837		2,782.88000	2.78288	2,758.370	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,339.96000		11.33996		11,371.63000	11.37163	11,339.960	21.53	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	583.24000		0.58324		575.98000	0.57598	583.240	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	732.28000		0.73228		725.02000	0.72502	732.280	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	657.82000		0.65782		650.56000	0.65056	657.820	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.96233		76.55251		8.96329	76.54525		0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,656.50000		13.65650		13,662.32000	13.66232	13,656.500	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.34350		159.34350		159.33768	159.33768		0.00	0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,646.50000		13.64650		13,652.32000	13.65232	13,646.500	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,666.50000		13.66650		13,672.32000	13.67232	13,666.500	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	310.27000		0.31027		316.04000	0.31604	310.270	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	160.01	Put	320.27000		0.32027		326.04000	0.32604	320.270		0.00	0	0.00
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	300.27000		0.30027		306.04000	0.30604	300.270		0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.68973		159.68973		159.68396	159.68396			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,610.41000		1.61041		1,608.27000	1.60827	1,610.410		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,590.41000		1.59041		1,588.27000	1.58827	1,590.410		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,600.41000		1.60041		1,598.27000	1.59827	1,600.410		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.39959		128.39959		128.40173	128.40173			0.00	0	522.00
R211	On 01/08/2013	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	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	217.82000		0.21782		220.02000	0.22002	217.820		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	237.82000		0.23782		240.02000	0.24002	237.820		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	227.82000		0.22782		230.02000	0.23002	227.820		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.22782		130.22782		130.23002	130.23002			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 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	6,623.02000		6.62302		6,625.42000	6.62542	6,623.020		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	6,613.02000		6.61302		6,615.42000	6.61542	6,613.020		0.00	0	0.00
R212	On 01/08/2013	Bond Future			131.37698		131.37698		131.37458	131.37458			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	6,633.02000		6.63302		6,635.42000	6.63542	6,633.020		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	247.63000		0.24763		245.18000	0.24518	247.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	237.63000		0.23763		235.18000	0.23518	237.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	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	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	257.63000		0.25763		255.18000	0.25518	257.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future			133.24763		133.24763		133.24518	133.24518			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 01/08/2013	Bond Future			8.44089		89.93996		8.43678	89.97368		18.31	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,324.94000		79.32494		79,358.66000	79.35866	79,324.940	18.95	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	18.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,971.63000		3.97163		4,041.09000	4.04109	3,971.630	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,424.71000		3.42471		3,459.93000	3.45993	3,424.710	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,012.96000		4.01296		4,082.50000	4.08250	4,012.960	19.48	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,386.30000		3.38630		3,421.60000	3.42160	3,386.300	19.48	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,463.45000		3.46345		3,498.58000	3.49858	3,463.450	19.47	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.53178		87.67172		8.52753	87.70596		19.41	0.00	0	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,930.51000		3.93051		3,999.88000	3.99988	3,930.510	19.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,827.04000		3.82704		3,879.37000	3.87937	3,827.040	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,446.31000		6.44631		6,463.75000	6.46375	6,446.310	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,347.38000		6.34738		6,365.07000	6.36507	6,347.380	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,793.96000		3.79396		3,846.17000	3.84617	3,793.960	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,860.28000		3.86028		3,912.74000	3.91274	3,860.280	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,396.71000		6.39671		6,414.27000	6.41427	6,396.710	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.61769		88.84840		8.61330	88.88317		19.03	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.70127		86.51289		8.69675	86.54811		19.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.65	Call	2,684.34000		2.68434		2,722.01000	2.72201	2,684.340	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,473.92000		11.47392		11,476.37000	11.47637	11,473.920	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,707.27000		2.70727		2,745.08000	2.74508	2,707.270	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,407.27000		11.40727		11,409.86000	11.40986	11,407.270	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,661.54000		2.66154		2,699.07000	2.69907	2,661.540	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,540.82000		11.54082		11,543.13000	11.54313	11,540.820	18.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	486.16000		0.48616		521.87000	0.52187	486.160	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	562.08000		0.56208		597.79000	0.59779	562.080	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	410.15000		0.41015		445.86000	0.44586	410.150	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.78627		87.69958		8.78161	87.73529		0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,685.69000		68.68569		68,678.33000	68.67833	68,685.690	22.37	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	22.37	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.79557		79.13359		8.79646	79.12623		21.64	0.00	0	840.00
R214	On 07/11/2013	Bond Future			8.88336		76.96560		8.88427	76.95821		22.99	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,611.79000		10.61179		10,652.46000	10.65246	10,611.790	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	899.38000		0.89938		932.93000	0.93293	899.380	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,527.92000		10.52792		10,568.86000	10.56886	10,527.920	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	869.41000		0.86941		902.41000	0.90241	869.410	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,696.05000		10.69605		10,736.44000	10.73644	10,696.050	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	884.30000		0.88430		917.58000	0.91758	884.300	22.57	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	5,299.80000		5.29980		5,334.45000	5.33445	5,299.800	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,030.26000		5.03026		5,072.35000	5.07235	5,030.260	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	5,339.23000		5.33923		5,373.85000	5.37385	5,339.230	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	5,071.21000		5.07121		5,113.33000	5.11333	5,071.210	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.96619		77.99855		8.96712	77.99111		22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,990.28000		4.99028		5,032.34000	5.03234	4,990.280	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	5,261.19000		5.26119		5,295.87000	5.29587	5,261.190	22.54	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	11,960.80000		11.96080		11,864.04000	11.86404	11,960.800	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.87091		102.47420		8.86178	102.57096		0.00	0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	11,831.50000		11.83150		11,734.74000	11.73474	11,831.500	0.00	0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	12,090.35000		12.09035		11,993.59000	11.99359	12,090.350	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,893.24000		12.89324		12,794.99000	12.79499	12,893.240	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,764.17000		12.76417		12,665.92000	12.66592	12,764.170	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.96145		99.49859		8.95201	99.59684		0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,022.57000		13.02257		12,924.32000	12.92432	13,022.570	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	538.58000		0.53858		638.10000	0.63810	538.580	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	639.66000		0.63966		739.18000	0.73918	639.660	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.09	Call	437.31000	0.43731	536.83000	0.53683	437.310		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.04703	100.83404	9.03730	100.93356			0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,124.17000	19,124.17000	19,171.68000	19,171.68000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	307.30040	0.03073	315.70670	0.03157	307.300	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	329.30040	0.03293	337.70670	0.03377	329.300	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	265.39830	0.02654	273.83410	0.02738	265.398	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	387.39830	0.03874	395.83410	0.03958	387.398	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	277.50250	0.02775	285.78760	0.02858	277.503	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	355.50250	0.03555	363.78760	0.03638	355.503	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00

Total for Derivatives : **21,179,120.00** **20,761** **2 131 216.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.40650			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.68500	107.11287	6.68500	107.09374			0.00	0	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.54143			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.11000	108.31169	8.11000	108.28829			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.13401			0.00	10,000,000	10,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.25999			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.12644	8.00000	48.11619			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.97500	98.61569	8.97500	98.59217			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.03500	104.27988	7.03500	104.26030			0.00	0	7,700,000.00
AB07	On 07/03/2014	Spot Bond			6.54000	104.68561	6.54000	104.66731			0.00	0	10,137,900.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	99.77183			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.39000	108.30059	8.39000	108.27641			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.52264			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000	137.37145	0.62000	137.35190			124,000,000.00	200,000	11,700,000.00
ABCP13	On 07/12/2023	Spot Bond			2.17000	131.48930	2.17000	263.25152			868,000,000.00	400,000	200,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.09490			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.07395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24857				0.00	600,000	300,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65389				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.68324				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.70267				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.29500	110.49943	7.29500	110.47793				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.87999				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.14000	105.65165	7.14000	105.63152				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.47151				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.51543				0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27357				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.29570				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.32145				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.57058				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.71489				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.24000	105.49007	6.24000	105.47221				0.00	0	13,300,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.11401				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.97825				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000	130.95073	5.07000	130.91647				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.84000	125.94659	2.84000	125.92114				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000	117.06447	2.57000	117.04162				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000	100.25091	4.22000	100.22677				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.67000	103.57729	5.67000	100.59645				0.00	0	56,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.69000	112.45474	10.69000	112.42292				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28178				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.57740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.60933			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.72157			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.17865		3.87000	110.15329			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	28.73720		100.00000	28.66758			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.91000	164.06173		1.91000	164.03262			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.43567		2.76000	152.40514			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		1.94000	166.42079		1.94000	166.39112			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.16000	165.29295		2.16000	165.26251			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.68625	71.58042		7.68625	71.55892			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.68625	71.58042		7.68625	71.55892			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.38192		84.61000	16.35442			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.08000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	43.94280		100.00000	43.85943			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.99000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.48000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.47000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.22000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.32417			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15943			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.71000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.68000	103.53866		6.68000	103.52008			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.07000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.02000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.70000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.64000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46448			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.82500	117.91092		6.82500	117.88943			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15315			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.42000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.75000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.62000	93.83771		2.62000	99.64154			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.69500	99.67633		2.69500	145.40740			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.76000	111.14618		2.76000	188.42095			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	84.11000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.17500	91.77470		9.17500	94.09160			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.81000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.33000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.52962			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	89.07000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.32000	88.61142		9.32000	88.80588			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		9.26500	110.04414		9.26500	110.30194			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.48500	90.96760		8.48500	92.45283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.43000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		100.00000	3.16225		100.00000	3.15601			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.99000	110.68814		7.99000	110.66458			0.00	0	1,665,000.00
ABS5	On 01/05/2015	Spot Bond		6.63500	104.63688		6.63500	104.61832			2,654,000,000.00	400,000	6,100,000.00
ABS6	On 01/06/2020	Spot Bond		8.56500	99.32920		8.56500	99.30643			171,300,000,000.00	20,000,000	11,299,000.00
ABS7	On 11/09/2026	Spot Bond		9.52000	97.89955		9.52000	97.87481			190,400,000,000.00	20,000,000	10,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.28500	108.23061		7.28500	108.20957			29,140,000,000.00	4,000,000	4,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.83477		1.32000	127.81413			0.00	0	15,000,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	124.92670		4.00000	124.89751			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		1.98000	133.56795		1.98000	267.41452			396,000,000.00	200,000	100,000.00
ABS13	On 31/01/2017	Spot Bond		0.56000	123.10842		0.56000	125.83646			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.82000	123.75030		1.82000	126.21392			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.83947			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	31.18321		100.00000	31.10766			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20966			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20966			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.98500	109.49140		10.98500	109.45959			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.62495			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.56884		100.00000	1.56504			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66917			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.29612			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.61835			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.35099		100.00000	9.32834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.61282			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.58073			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.85405		11.00000	57.83751			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.22306			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.45386			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.68650			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72040			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79665			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68638			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70937			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71948			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87194			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87194			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87113			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66800			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87113			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87276			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.59821			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.65505			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.64509			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.64509			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69563			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.71840			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.72758			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.70921			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.59901			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66801			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.95500	105.84820		8.95500	105.97086			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.61290			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34500	105.21162		7.34500	100.67695			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87602			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.96146			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.72205			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.91045			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.69486		100.00000	4.68446			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.34048		100.00000	6.32651			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.85185			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.21427			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.26929			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.68634			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17362			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17362			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.91045			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.66331			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.65779			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.83069			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99400			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.83018			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46359			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65129			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.76996			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.15995			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.54018			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.68912			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70916			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56769			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67456			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29782			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60091			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58523			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61567			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67272			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64048			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60368			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61382			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.50310	10.23000	103.47504			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60829			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85209			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57517			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57165			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.05000	104.29363		9.05000	104.26841			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66989			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.04834		1.75000	108.15096			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61290			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61457			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65191			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67468			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62914			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.61728			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67012			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64736			0.00	2,000,000	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69742			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65191			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67923			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23474			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.67012			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.65372			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.69270			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70464			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.55435			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.56487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60814			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.62197			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.70750			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.69561			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74740			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65647			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74014			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74285			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74740			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.37011			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.71106			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.71106			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.77946			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.58012			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61090			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60452			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.03080			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.09369			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27526			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63873			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.65156			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.48334	100.00000	100.00000	6.46764			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12780			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25794			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.10962			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.12168			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.13771			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.10507			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.62500		99.11689		7.62500	99.09582			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.13856			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.16295			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.27000		104.43530		8.27000	104.41232			0.00	0	2,300,000.00
AIR02	On 30/04/2023	Spot Bond	8.96000		120.17117		8.96000	120.14240			179,200,000,000.00	20,000,000	10,400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		41.11890		100.00000	41.01928			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93500		113.32905		6.93500	113.30806			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		46.61907		100.00000	46.50489			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.14786		100.00000	14.11655			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.94500		150.67516		2.94500	150.64423			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.89590		4.57000	129.65449			1,828,000,000.00	400,000	200,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.19605			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.41514			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.71589			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.74761			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.72602			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49593			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.52000		108.33203		8.52000	108.30733			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12382			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02113			0.00	200,000	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		85.77629		100.00000	85.58000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.86677				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.01000		112.91600	7.01000	112.89474				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.46736				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.67867				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.58000		103.18769	6.58000	103.16926				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.42292				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.12000		104.50542	7.12000	104.48545				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.44000		108.27336	8.44000	108.24891				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.78944				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.63191		105.26983	10.63191	103.37914				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.63890		102.39128	10.63890	101.65541				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.67156		102.26808	10.67156	101.58774				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.62428				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.70373		102.02649	10.70373	101.51058				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.54064		101.57727	11.54064	101.55673				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.63978				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.63978				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.63984				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.88191		101.02336	10.88191	100.85179				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.81231		103.70659	10.81231	101.63606				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.63890		102.39128	10.63890	101.65541				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.73963		102.59659	10.73963	101.87150				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.92072		95.35199	9.92072	101.37130				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.60573				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.59430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59430				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.56082				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.45528	100.87276	10.45528	100.75929				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.21500	100.37297	11.21500	100.32259				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05041				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.55753	10.22500	97.63257				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.44505				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.43215				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.54694				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.89247	12.22500	100.60010				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.58518				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.92000	63.13257	10.92000	97.84682				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.56692				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58214				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58214				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	98.48805				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55960				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.42313				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.63191	105.29273	13.63191	103.51451				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.88017	102.22856	14.88017	102.22903				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.77620	102.24837	13.77620	101.67406				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77877				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.77877				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.77877				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.80882			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.24222		100.00000	9.22469			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.85837		100.00000	19.81026			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.07335		100.00000	18.02957			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.48860		100.00000	13.45593			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.68764		100.00000	11.65933			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	64.08470		100.00000	63.96312			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10965			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63997			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65543			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.88000	105.54420		1.88000	169.80822			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.88000	96.66433		7.88000	143.45619			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.88000	97.94942		7.88000	143.72731			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.26500	100.93141		8.26500	100.90909			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.73342			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25505			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.43745			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.91855			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000		61.86326	100.00000	61.71339				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.67000		100.18034	7.67000	100.15985				0.00	0	3,170,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.10839				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03388				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03469				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03738				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.04008				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.04742				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		8.67368	100.00000	8.65267				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.46484				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.54621				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.58109				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.59271				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.73220				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.91815				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		6.78821	100.00000	6.77158				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.78821	100.00000	6.77158				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.62500				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.67878				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.69344				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04000		105.49745	8.04000	105.47486				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.73740				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.81538				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		3.87690	100.00000	3.86751				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		3.87690	100.00000	3.86751				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond		6.36500	108.51922		6.36500	108.50044			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.37010			0.00	300,000	200,000.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.86532			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.40107			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.70993			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98883			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.40508		100.00000	7.38714			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.18141			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.99231			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.04965			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.15384			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.58694			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.29391			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.66811			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.61070		100.00000	10.58500			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.94000	110.19659		6.94000	110.17616			0.00	0	1,100,000.00
CBL08	On 02/11/2016	Spot Bond		9.09000	117.08887		9.09000	117.06059			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.86464			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.57815			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.79000	106.44888		8.79000	106.42400			0.00	0	9,016,000.00
CBL12	On 06/09/2018	Spot Bond		10.83000	106.19741		10.83000	106.16698			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.19135			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.08000	107.44852		11.08000	107.41651			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.53176			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.98000	103.17892		8.98000	103.15430			0.00	0	1,656,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.63216			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.52000		102.65089		11.52000	102.61913			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.57695			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.05449			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.43934			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.81000		95.44337		9.81000	95.41854			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.71000		119.02475		9.71000	118.99392			0.00	0	1,200,000.00
CCT02	On 12/06/2024	Spot Bond	9.56000		115.05589		9.56000	115.02653			0.00	0	800,000.00
CCT03	On 15/03/2025	Spot Bond	9.00000		119.36547		9.00000	119.33692			180,000,000,000.00	20,000,000	32,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.25395			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.34000		105.45914		11.34000	105.42754			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.61021			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.71434			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.06892			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.07946			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10121			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.20233			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.23261			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.20791			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.62203			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.58977			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.33844			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.22335			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.16670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN138		On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65428			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.54500	105.35014	10.54500	105.32021			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.12500	103.75353	8.12500	103.73073			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.66035			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85223			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.10495			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.10495			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.50214			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	22.06131	100.00000	22.00787			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	21.88223	100.00000	21.82923			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.68640			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	67.44826	100.00000	67.28486			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	56.79436	100.00000	56.65677			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.20831			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.90309			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.64530	10.11000	100.61833			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.90309			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.35886				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.49144				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.15762	2.76000	113.15469				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		110.05394	3.14000	113.16994				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.28207	8.25000	103.25938				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.90309				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.90309				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.14095	3.10000	112.75653				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.84429	2.40000	112.47549				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.99284				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.93547				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.20969				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.21260				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.88500		104.06396	7.88500	104.04198				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.23677				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.23328				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.03772				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.03605				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.93500		104.23933	7.93500	104.21718				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.93500		104.23933	7.93500	104.21718				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	106.66836				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.53813				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.98500		103.09585	7.98500	103.07380				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70481			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78384			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.12374			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.12374			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	64.48578		100.17539	64.32932			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97610			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.29318			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71552			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.10629			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.18427			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.88529		9.35000	103.85908			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.88529		9.35000	103.85908			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05226			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05542			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.88014			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70524			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.84210			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50058			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50058			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50058			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50058			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50058			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51424			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.53683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53683			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53683			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53683			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53683			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.54061			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.85000	106.65723	8.85000	106.63214			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.83004			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.12835			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.59907			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.59907			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.86497			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81055			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74011			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94811			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64281			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63825			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65424			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.15464			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.35546			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.28915			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65240			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88778			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89949			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.59429			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.48113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62002			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72469			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72469			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72469			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72469			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.43807			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.06058			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62384			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62384			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61628			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50667			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61628			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32929			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.75721			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50671			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50671			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49976			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.66456		100.00000	6.64841			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.73378			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.51770			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.45500	95.87860		10.45500	96.44992			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.97500	95.28234		10.97500	98.08012			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47528			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.75829			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.47914			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84776			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.02028		8.80500	102.01021			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65647			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.69015			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.70379			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.75648			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.29230			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82298			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82298			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82298			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.77440			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55847			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.08086			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		100.00000	3.65767		100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	28.31299		100.00000	28.24965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000		28.31299	100.00000	28.24965				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.23866	7.01000	36.85141				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	147.72933				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00072	100.00000	0.00072				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00072	100.00000	0.00072				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.26500		100.93141	8.26500	128.37829				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.88000		32.64584	7.88000	143.45619				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.88000		33.03483	7.88000	143.72731				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.33887				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.20496				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.28714				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.28714				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.71397				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.66248				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.67266				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.67012				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.60268				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.43500		113.63365	8.43500	110.07508				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.44000		103.40764	8.44000	103.38428				0.00	0	8,200,000.00
COJ05	On 05/06/2023	Spot Bond	9.72000		117.17932	9.72000	117.14894				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.88500		107.57299	7.88500	107.55026				0.00	0	1,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.31000		111.53301	9.31000	111.50543				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.76500		98.74185	9.76500	98.71613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	10.61000		100.09988		10.61000	100.07161			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.61000		92.76090		10.61000	92.73470			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.03424			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.07576			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.94219			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.86349			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.60568			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.17000		94.16271		12.17000	92.54853			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.16914		100.00000	12.13115			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.92320			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.71500		98.47486		7.71500	99.49528			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.24288			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.27400			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.55371			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.58187			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.52532			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.88500		104.41941		6.88500	104.39982			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.68500		123.15039		6.68500	123.12826			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.91500		112.09632		7.91500	112.07229			0.00	0	44,859,000.00
DV23	On 27/02/2023	Spot Bond	8.41500		114.36497		8.41500	114.33894			0.00	0	88,723,000.00
E170	On 01/08/2020	Spot Bond	7.57500		138.28791		7.57500	131.52059			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.14696			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.31235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.42241				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.49538				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.19969				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980	0.00010	130.72836				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.12500		114.40887	2.12500	114.38794				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17500		101.39465	2.17500	101.37596				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.21000		112.04993	9.21000	106.74731				0.00	0	200,000.00
EMM02	On 11/03/2021	Spot Bond	9.06000		112.94255	9.06000	112.91536				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.66000		104.78681	9.66000	104.75994				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.22500		93.63966	10.22500	96.62999				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.16470				0.00	300,000	150,000.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.25072				0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.93545				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		56.96633	100.00000	56.82833				0.00	0	300,000.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		59.94307	100.00000	59.79786				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		95.39921	100.00000	95.15708				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		90.57775	100.00000	90.35949				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.90190	3.00000	127.87549				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.84500		104.35943	10.84500	104.32949				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.95688				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.97946				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.31667				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.44000		84.88057	9.44000	99.55183				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.42209				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.30160			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.27278			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.44989			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.41108			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.15319			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19960			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23675			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.15876			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17128			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.22666			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.32500	105.86277		6.32500	105.84477			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.22000	110.43019		7.22000	110.40878			425,980,000,000.00	59,000,000	281,300,000.00
ES23	On 25/01/2023	Spot Bond		7.97500	113.31224		7.97500	113.28777			79,750,000,000.00	10,000,000	252,488,000.00
ES26	On 02/04/2026	Spot Bond		8.44500	97.84705		8.44500	97.82493			0.00	0	43,224,000.00
ES33	On 15/09/2033	Spot Bond		9.21500	87.09407		9.21500	87.07274			0.00	0	906,878,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13464			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12803			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51963			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32211			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.62425			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.54734		100.00000	12.51695			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.21023		100.00000	12.18065			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.32263			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.37037			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.52310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2D3D	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.60897				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.93500		105.44168	6.93500	105.42216				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	8.92000		99.00448	8.92000	98.98087				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.70483				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.70476				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.98128				0.00	800,000	400,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.20941				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.72000		106.24266	10.72000	106.21235				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.07270				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		80.78246	100.00000	80.59453				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.92000		124.44328	1.92000	125.25578				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.01000		133.23713	2.01000	266.75198				1,608,000,000.00	800,000	400,000.00
FRBI28	On 31/03/2028	Spot Bond	2.67500		99.91627	2.67500	145.75751				535,000,000.00	200,000	100,000.00
FRBI33	On 07/12/2033	Spot Bond	2.65000		112.98009	2.65000	191.53049				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.09500		117.33808	7.09500	117.31585				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		33.29413	100.00000	33.22085				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		33.29413	100.00000	33.22085				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.11000		56.37190	8.11000	55.64948				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50300		35.97926	9.50300	35.07580				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		34.76758	9.73000	33.82877				0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		85.64847	100.00000	85.45067				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.32554				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.80901				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.14094				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.70966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.75607			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.75607			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.29209			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.72462			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80596			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94496			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68646			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76187			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87422			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.93035			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74740			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91938			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99600			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70834			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.09146			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10291			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73378			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.08047		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87061			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04275			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78551			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83986			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91667			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03377			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09842			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98699			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95546			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85343			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83714			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05713			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04366			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00679			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05893			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89411			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.57187		100.09221	11.54381			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65829			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11008			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.80203			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90670			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.60707			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86362			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74340			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75262			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67998			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69287			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.93292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.35849			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.70633			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.35849			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.69411			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.67923			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		51.24329		13.22500	51.22518			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63552			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.34615			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.34615			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63643			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98034			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.66921			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500		87.43155		3.57500	90.47266			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.70197			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.70197			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.34805			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47528			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.88088			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.17876			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.15495			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.04034			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.74610			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.74157			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.97940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.03577			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62669			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90435			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.16000	122.97352		3.16000	115.65178			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75625			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76452			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.14000	112.26904		3.14000	115.82347			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	98.96945		0.90000	118.72946			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.16000	109.11045		3.16000	115.65178			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	106.44398		1.88000	121.82706			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	106.99048		1.95000	123.68598			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89065			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.02022		100.00000	21.96687			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.20052			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04418			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.40896		4.73000	111.38075			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06362			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64958			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75077			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.00266			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.88660			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85176			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69275			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69187			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.11193			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.02680			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.82225			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.53941		100.00000	8.51872			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25982			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.32000	103.12673		10.32000	102.25978			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.26801			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.13000	103.24532		7.13000	102.37502			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.26314			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.42037			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.65874			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.95151			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.13529			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.57405		4.02000	139.54144			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02989			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.73311			0.00	10,700,000	10,200,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.15909			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.64896			0.00	200,000	100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.33908			0.00	0	1,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.64800			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.16815			0.00	0	10,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.52000	127.76128		2.52000	255.78532			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.02000	133.12707		2.02000	266.53156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond		2.74000	125.48322		2.74000	251.22302			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.29000	104.87011		2.29000	123.39893			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.91105			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.82000	123.94449		1.82000	122.35472			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02835			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30520			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.78357			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.50390			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.55924			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.86000	90.97516		2.86000	90.95660			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.91403		100.00000	0.91183			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.02464		104.97509	13.98916			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.39200			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.19862		101.07593	18.15410			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.15956		100.44759	10.13484			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65192			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.58674		100.76967	16.54628			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.46619			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46445			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.48000	100.69755		2.48000	100.67812			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57342			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62191			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond		2.29000	97.01492		2.29000	103.04912			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.10077			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.32000	96.70559		2.32000	102.73400			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.20763			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.65993			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.22000	130.91882		2.22000	332.16812			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.57759			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.84000	106.16494		5.84000	106.14833			0.00	0	3,100,000.00
FRX15	On 14/03/2015	Spot Bond		6.17500	107.10420		6.17500	107.08650			1,235,000,000.00	200,000	2,284,957.00
FRX16	On 15/09/2016	Spot Bond		7.02500	105.56167		7.02500	105.54187			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.50000	106.53720		7.50000	106.51589			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.68000	113.89515		7.68000	113.87170			236,544,000,000.00	30,800,000	20,450,000.00
FRX19	On 15/11/2019	Spot Bond		8.23500	105.42047		8.23500	105.39736			0.00	0	900,000.00
FRX23	On 28/02/2023	Spot Bond		9.20500	93.59392		9.20500	93.91421			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.25000	111.71904		9.25000	111.69144			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.94500	100.36489		9.94500	100.33798			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.21000	81.47892		10.21000	81.45675			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.42282			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.35570			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26653			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.79000	104.85803		8.79000	104.83340			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.24240			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GPT26	On 30/10/2013	Spot Bond	100.00000		99.99966	100.00000	100.00000				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.21626			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.21707			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.97110			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	100.00000		99.99993	100.00000	99.99986				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.88439			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.79768			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.84887			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.77601			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	100.00000		99.99952	100.00000	99.99946				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.22865			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.29649			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.98288			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.98246			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.98167			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.18232	100.00000	3.17527				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.98069			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.97932			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.80797			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.21878			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.16379			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.78093			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.62628			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.78218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42828			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.59164			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.10703			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.74990			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.84512			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.42704			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20862			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		100.00000	80.04386	100.00000	100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.76776			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.76776			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	106.57887			0.00	2,800,000	2,800,000.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.02250			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47515	102.18020		7.47515	102.04995			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.06426			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.02726			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.82840	102.17370		7.82840	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.44771			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03337			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.27932	102.17073		8.27932	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.80633			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.04083			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.59815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.56723			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13403			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.18686			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19400			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.72500		115.52269		7.72500	110.63064			0.00	0	36,505,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.68625		1.79000	271.65695			0.00	0	76,425,000.00
HWAY24	On 07/12/2024	Spot Bond	1.77000		138.97790		1.77000	272.10821			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.20000		104.92973		9.20000	100.28670			0.00	0	12,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.19500		104.98383		9.19500	100.34080			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.71605		1.68000	109.69721			75,600,000,000.00	45,000,000	799,822,000.00
I2038	On 31/01/2038	Spot Bond	2.15000		108.18212		2.15000	108.16215			1,857,600,000,000.00	864,000,000	587,055,000.00
I2046	On 31/03/2046	Spot Bond	2.38500		102.84985		2.38500	103.47496			0.00	0	300,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000		109.16433		2.39000	109.14357			0.00	0	145,446,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.90000			0.00	200	100.00
IBL11	On 12/03/2015	Spot Bond	6.98500		108.88940		6.98500	108.86909			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.14695			0.00	400,000	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98736			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.74670			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.12054			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.87000		104.28367		6.87000	104.26453			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.48500		108.16626		7.48500	108.14467			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.14000		110.59684		8.14000	110.57286			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.80000		103.35751		6.80000	103.33862			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.03197			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	3.87000		110.36761		3.87000	110.34208			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.30500		106.18689		7.30500	106.16585			38,716,500,000.00	5,300,000	5,300,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.80723			0.00	0	2,000,000.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.79426			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		106.12860		0.72000	125.15653			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.89000		106.69053		1.89000	125.54236			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.38131			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.34269			0.00	400,000	200,000.00
IBL39	On 02/04/2018	Spot Bond	7.81000		106.40034		7.81000	106.37807			0.00	0	7,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.80650			0.00	200,000	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.41705			0.00	600,000	300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19837			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.35000		99.23253		8.35000	99.21035			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.81500		92.59695		8.81500	92.57525			0.00	0	1,114,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.84716			0.00	0	15,054,000.00
IBL49	On 02/04/2018	Spot Bond	7.94000		86.05974		7.94000	99.91614			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00209		100.00000	0.00209			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.31745		5.00000	101.30378			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.31745		5.00000	101.30378			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.91818		5.00000	99.90455			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.31745		5.00000	101.30378			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.44167		4.00000	101.43077			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.46514			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.39646			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	8.98500	112.14803		8.98500	112.12111			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46647			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46647			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.42215			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.05556		100.00000	8.03605			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	100.00000	44.83793		100.00000	44.64075			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.34378			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.13111			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.98500	103.04542		8.98500	103.02082			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.90920			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.08920			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.27219			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	98.71004			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.53088		100.00000	4.51575			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.45000	99.40629		5.45000	99.31784			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	99.20015		5.45000	99.11206			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	100.00000	81.65548		100.00000	100.00000			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000	97.44215		5.25000	97.44214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND332	On 06/08/2013	Spot Bond	5.35000	99.82442		5.35000	99.73686			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000	99.72228		5.35000	99.63490			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000	99.30311		5.45000	99.21484			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000	98.99486		5.45000	98.90714			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	77.99145		100.00000	77.82516			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	75.72614		100.00000	75.56936			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	74.64213		100.00000	74.48980			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	73.58871		100.00000	73.44064			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	72.56461		100.00000	72.42063			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	71.56863		100.00000	71.42857			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.29431			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53145			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.63191	104.13008		10.63191	102.69602			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.63191	101.60128		10.63191	101.18874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64026			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15828			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62681			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.99454		6.50000	101.97672			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72469			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.45572			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.84350			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	24.13934		100.00000	24.08086			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.44918		100.00000	15.41175			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98709			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98709			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09524			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20360			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.22318			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.83267			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.87413			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.69430			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.69939			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70342			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.52129			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.50668			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.18637			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19864			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.83267			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.63911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.49694			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.34945			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.17589			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.42953			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.42953			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.15196			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	65.21230		100.00000	65.05432			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56081			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.78830			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.04571			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.16313			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.16672			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16916			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.99500	105.00133		7.99500	104.97885			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.59000	104.48384		6.59000	104.46543			0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01038			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.39000	107.95324		8.39000	107.92912			3,356,000,000.00	400,000	7,060,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.34627			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.33155			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65282			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.16500	105.06657		8.16500	105.04360			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.00312			0.00	400,000	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.03615				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.98000		98.23598	2.98000	115.59048				596,000,000.00	200,000	100,000.00
IV019	On 31/03/2028	Spot Bond	3.85500		94.33564	3.85500	126.69218				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.87794				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.46125				0.00	400,000	200,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.27366				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.23327				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.88207				0.00	200,000	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.56509				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.10742				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		88.76906	3.68000	89.52394				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		88.69506	3.68000	94.98507				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.95130				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.99592				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.66091				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.42000		111.49406	11.42000	111.46042				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.83653				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.85500		93.33450	3.85500	126.69218				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.25000		99.89942	5.25000	99.81336				0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.35000		99.79521	5.35000	99.70771				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.35000		99.69314	5.35000	99.60581				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000		99.59127	5.35000	99.50412				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000		99.48960	5.35000	99.40263				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	5.45000	99.37679		5.45000	99.28839			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	99.27367		5.45000	99.18546			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.41021			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91309			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.91257			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.91847			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.34643			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64450			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91924			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.92267			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91958			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.08487			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23178			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.97504			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22107			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22268			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22592			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21135			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09167			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29515			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.98507			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	94.84536		100.00000	94.60154			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	63.37532		100.00000	63.22011			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	59.87052		100.00000	59.72547			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	60.82376		100.00000	60.63386			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	57.21719		100.00000	57.10864			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.89100			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.08120		100.00000	10.05678			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	37.29485		100.00000	37.20450			30,000,000,000.00	300,000	150,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16860			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.05678		100.00000	10.03242			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17772			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	41.40336		100.00000	41.27410			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.09919			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.91926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KW01		On 31/10/2027	Spot Bond	8.26000	146.56672		8.26000	146.53449			0.00	0	0.00
LBK01		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.25887			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06908			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.49000	100.66203		8.49000	100.63892			0.00	0	4,149,000.00
LGL03		On 03/04/2018	Spot Bond	8.54000	67.54908		8.54000	98.89742			1,708,000,000.00	200,000	100,000.00
LGL04		On 23/05/2020	Spot Bond	8.00000	101.35194		8.00000	101.33033			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13822			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.23500	100.10925		11.23500	100.07936			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24882			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.86698			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.20531			0.00	0	0.00
MAQ033		On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.98569			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.72960			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.31664			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.87149			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17110			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.30257			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27499			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13797			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.94594			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.67175			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.73043			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40302			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.63537			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.90693			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	66.02351		100.00000	65.86181			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	64.46483		100.00000	64.30866			200,000,000,000.00	2,000,000	1,000,000.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	56.33835		100.00000	56.20186			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	36.63574		100.00000	36.54699			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	31.61466		100.00000	31.53808			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
MBP26U		On 07/08/2013	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MBP27U		On 04/10/2013	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.27000	105.88036		8.27000	105.85693			0.00	0	2,360,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81098			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68876			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74986			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.89122			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.90590			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.97925			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.34171			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.35882			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	7.62500	105.27856		7.62500	105.25704			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.34000	104.80472		8.34000	104.78145			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.13500	105.60712		9.13500	105.58150			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.88000	105.43740		5.88000	105.42071			0.00	0	11,600,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.57590			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1B		On 20/09/2019	Spot Bond	9.16500	106.02892		9.16500	106.00280			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.13500	105.70055		7.13500	105.68041			0.00	0	25,600,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.00494			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.55000	102.05818		8.55000	102.03483			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96083			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.25000	102.01892		8.25000	101.99640			0.00	0	3,475,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.36000	103.86659		6.36000	103.84893			0.00	0	2,800,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	67.97020		100.00000	67.84387			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.18500	104.22536		7.18500	104.20536			2,874,000,000.00	400,000	200,000.00
MTN04		On 13/07/2017	Spot Bond	8.19500	106.76704		8.19500	106.74374			0.00	0	2,072,000.00
MTN05		On 28/10/2013	Spot Bond	5.56500	102.41658		5.56500	102.40119			0.00	0	0.00
MTNC17		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.97179			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.95544		100.00000	6.93859			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.18427		100.00000	0.18382			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.28240		100.00000	7.26477			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.37158		100.00000	7.35372			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.77804		100.89771	6.76149			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.86705		100.61875	6.85032			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.14411			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.15572			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.18477			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20423			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.24487			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.25440			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.37083			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.50641			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18427	100.00000	0.18382				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18427	100.00000	0.18382				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.61500	99.24081		8.61500	99.21806			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.39370			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.33127			0.00	4,600,000	4,600,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.24279			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.94700			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46295			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.02520			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.78500	111.15428		6.78500	111.13413			17,641,000,000.00	2,600,000	4,700,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12015			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.52000	117.72742		8.52000	117.70073			0.00	0	1,829,000.00
NBK4		On 28/10/2024	Spot Bond	10.43500	32.70441		10.43500	32.69552			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.23500	106.46444		7.23500	106.44377			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.02384			0.00	200,000	100,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.02914			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.66000	103.89767		6.66000	103.87917			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.87110			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.43500	107.70944		7.43500	107.68807			0.00	0	600,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53080			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13437			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53302			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31525			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17789			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.97690			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.12663			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92129			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98234			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98053			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.91098			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18497			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.16594			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.94093			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08084			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85011			0.00	20,000,000	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.35713			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34735			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.62887			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.59202			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.28753			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55886			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.55840			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.93500	108.75263		7.93500	108.72964			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		100.00000	6.86059		100.00000	100.00000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.14000	104.08453		5.14000	104.06999			36,494,000,000.00	7,100,000	7,100,000.00
NED8	On 08/02/2014	Spot Bond		6.14000	105.54175		6.14000	105.52413			0.00	0	1,200,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24773			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.64000	115.89983		11.64000	115.86421			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.89117			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18137			0.00	400,000	200,000.00
NILB10	On 08/12/2016	Spot Bond		2.03000	159.09297		2.03000	159.06421			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.21500	105.97544		8.21500	105.95225			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.67698			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.64612			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.64612			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.84500	109.67287		8.84500	109.86552			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.10309			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.47146			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.04480			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.03442			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.07739			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.04500	109.65991		9.04500	111.41235			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12037			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07743			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.10314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond		9.24500	109.64736	9.24500	109.83307			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.18905			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.13754			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.12031			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.44610			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.34153			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	101.15465			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond		3.94500	135.77530	3.94500	135.74375			0.00	0	32,464,000.00
NRA014		On 30/04/2014	Spot Bond		6.43500	106.15182	6.43500	106.13356			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond		8.01000	119.97483	8.01000	119.94909			0.00	0	8,700,000.00
NRA022		On 31/10/2022	Spot Bond		8.39000	127.35654	8.39000	127.32810			0.00	0	8,200,000.00
NRA023		On 31/05/2023	Spot Bond		1.92500	167.22649	1.92500	167.19677			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond		8.94000	129.16666	8.94000	129.13580			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.10997			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.10709			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond		0.00000	100.00000	0.00000	101.90366			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond		0.00000	100.00000	0.00000	99.88175			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.97063			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.65655			0.00	300,000	150,000.00
NTC16		On 22/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.56015			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.21048			0.00	300,000	150,000.00
NYT102		On 28/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.56354			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond		100.00000	17.64589	100.00000	17.60315			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond		100.00000	18.91762	100.00000	18.87180			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond		100.00000	18.96166	100.00000	18.91572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000		18.98808	100.00000	18.94208				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		19.62212	100.00000	19.57458				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.32660	100.00000	20.27736				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		24.72964	100.00000	24.66972				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.21500		107.76710	6.21500	107.74908				0.00	0	3,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.77267	100.00000	6.75626				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.76000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		29.06102	100.00000	28.99062				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.76829	100.00000	9.74462				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.66076				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.32603				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		98.52207	100.00000	98.27137				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.09212				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.90197				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.46001				0.00	340,000	170,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18066				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.58938				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.57872				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.73746				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.64934				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.61360				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.59132				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.63861				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.68646				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.64263				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.61456				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.72746				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.67647				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.64166				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91974				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91702				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91580				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91309				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.90143				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.89872				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.24604				0.00	1,570,000	785,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.86772				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.98500		112.99512	5.98500	112.97702				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.76000		93.72453	5.76000	93.71006				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.68000		39.25757	7.68000	39.24949				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.96500		119.76120	5.98500	119.69855			108,023,404,191,200.00	18,109,539,680	15,417,666,000.00	
R158	On 15/09/2015	Spot Bond	5.98500		119.71773	5.98500	112.97702				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.88500		88.32055	5.88500	88.30663				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.98500		126.05535	5.98500	126.03516				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.81500		83.52187	5.81500	83.50886				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.09000		104.89760	5.09000	99.88856				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.86000		122.60018	7.86000	122.57437			89,752,541,172,480.00	11,418,898,368	14,048,205,428.00	
R187P	On 21/12/2026	Spot Bond	7.60000		36.78585	7.60000	36.77835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	7.52000	34.52306		7.52000	34.51610			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.52000	277.87186		1.52000	277.82549			291,623,856,000.00	191,857,800	147,577,000.00
R201		On 21/12/2014	Spot Bond	5.37000	105.32667		5.39000	105.28375			698,916,240,000.00	130,152,000	1,568,000,000.00
R202		On 07/12/2033	Spot Bond	2.05000	209.68842		2.16000	206.17586			1,970,623,795,000.00	961,279,900	1,481,482,200.00
R2023		On 28/02/2023	Spot Bond	7.57000	104.29685		7.56500	104.30977			44,733,590,250,000.00	5,909,325,000	4,574,981,000.00
R203		On 15/09/2017	Spot Bond	6.67000	108.58165		6.69000	108.48846			30,794,056,000,000.00	4,616,800,000	6,448,898,000.00
R2037		On 31/01/2037	Spot Bond	8.77000	95.26466		8.77000	97.16953			1,017,320,000,000.00	116,000,000	434,000,000.00
R204		On 21/12/2018	Spot Bond	6.90500	105.60505		6.92000	105.51672			15,799,613,618,810.00	2,288,141,002	6,820,375,840.00
R2048		On 28/02/2048	Spot Bond	8.85000	102.40648		8.85000	102.38239			17,648,152,947,600.00	1,994,141,576	2,503,725,500.00
R205		On 31/03/2014	Spot Bond	100.00000	57.27838		100.00000	57.13961			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.36000	101.16505		5.38000	101.14111			16,548,249,600.00	3,087,360	2,033,000,000.00
R207		On 15/01/2020	Spot Bond	7.14500	100.73041		7.16500	100.60867			11,717,318,427,000.00	1,639,932,600	4,568,688,205.00
R208		On 31/03/2021	Spot Bond	7.30000	98.93414		7.31000	98.85787			32,146,958,038,600.00	4,403,692,882	9,062,670,472.00
R209		On 31/03/2036	Spot Bond	8.62500	78.48490		8.62500	78.46680			27,310,950,375,000.00	3,166,487,000	7,838,225,200.00
R210		On 31/03/2028	Spot Bond	1.95500	159.07034		1.95500	159.04193			805,851,000,000.00	412,200,000	438,100,000.00
R211		On 31/01/2017	Spot Bond	0.02000	128.17948		0.02000	128.16332			400,000,000.00	20,000,000	172,050,000.00
R212		On 31/01/2022	Spot Bond	1.32000	131.15184		1.32000	131.13061			2,931,720,000,000.00	2,221,000,000	935,487,934.00
R213		On 28/02/2031	Spot Bond	8.43000	89.78724		8.42500	89.80821			24,252,772,800,000.00	2,876,960,000	4,823,780,000.00
R214		On 28/02/2041	Spot Bond	8.78500	78.99921		8.78500	78.98076			9,998,053,356,900.00	1,138,082,340	8,691,027,340.00
R224C		On 15/09/2013	Spot Bond	5.15000	99.27165		5.15000	99.25774			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.25000	96.73120		5.25000	96.71758			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.36000	94.14175		5.36000	94.12822			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.04500	90.68783		6.04500	90.67316			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.88500	88.32055		5.88500	88.30663			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.80500	85.97233		5.80500	85.95896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond		5.81500	83.52187		5.81500	83.50886			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.42500	97.83339		5.42500	97.81917			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.44500	95.24369		5.44500	95.22971			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.39500	92.78294		5.39500	92.76944			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.95500	89.41246		5.95500	89.39813			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.82500	87.09151		5.82500	87.07785			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.80500	84.67459		5.80500	84.66135			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.86500	82.12295		5.86500	82.10998			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.66500	77.40154		6.66500	77.38768			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.71500	74.74578		6.71500	74.73229			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.92500	71.60064		6.92500	71.58732			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.90500	69.27681		6.90500	69.26396			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.88500	67.04137		6.88500	67.02897			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.87500	64.85043		6.87500	64.83845			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.12500	61.65796		7.12500	61.64617			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.10500	59.62219		7.10500	59.61081			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.23000	57.02999		7.23000	57.01893			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.20000	55.17443		7.20000	55.16377			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.17000	53.39473		7.17000	53.38445			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.14000	51.68741		7.14000	51.67751			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.10000	50.09711		7.10000	50.08757			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.06000	48.57454		7.06000	48.56533			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.80000	43.40552		7.80000	43.39645			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.76000	41.96013		7.76000	41.95141			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.72000	40.57853		7.72000	40.57013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond		7.68000	39.25757		7.68000	39.24949			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.64000	37.99428		7.64000	37.98650			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.60000	36.78585		7.60000	36.77835			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.56000	35.62962		7.56000	35.62239			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.52000	34.52306		7.52000	34.51610			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97603			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21818			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24511			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.28720			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.15796			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		11.02418		100.00000	12.74259			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.52698		100.00000	3.51844			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.86035			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77698			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.74470			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.85387			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.71144			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46987			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.79387			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.53899			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		92.07751		100.00000	91.85239			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.47213			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.70159			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11036			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES14		On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.32157			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.00606			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.48228			0.00	0	0.00
RES21		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.02507			0.00	0	0.00
RES22		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.20567			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92114			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.57802			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65804			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.78185			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.80572			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.80572			0.00	0	0.00
RP010		On 23/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.25462			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.85369			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.28538			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75048			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.84115			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15828			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.03814			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	108.45568		12.35000	108.41978			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.95610			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	102.63205			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
RP020		On 12/02/2020	Spot Bond	100.00000	13.86774		100.00000	13.83415			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89011			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15908			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		59.36432		100.00000	59.22051			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.29227			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.04226		5.25000	100.02817			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.05498		100.00000	1.05245			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.74289		100.00000	5.72898			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.58229		100.00000	10.55665			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.21780		100.00000	11.13467			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.68744			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	99.75922			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.61000		110.13181		8.61000	110.10645			0.00	0	3,481,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.01398			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.28500		112.09343		7.28500	112.07164			145,700,000,000.00	20,000,000	40,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.22583			0.00	800,000	400,000.00
SBK14	On 01/12/2017	Spot Bond	8.74000		104.67615		8.74000	104.65169			78,660,000,000.00	9,000,000	24,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.01814			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.71786			0.00	0	10,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.85924			0.00	200,000	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99960			0.00	400,000	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.28500		105.55705		7.28500	105.53653			0.00	0	12,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.52000		101.95369		8.52000	101.93046			0.00	0	5,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		132.98335		1.62000	132.96079			1,296,000,000.00	800,000	400,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000		-0.90120	166.16401			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.44500		116.60114		7.44500	116.57799			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.30500		116.89515		7.30500	116.87237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.23500	117.04254		7.23500	117.01994			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.09000	103.49628		8.09000	103.47398			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.38000	116.73752		7.38000	116.71454			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.34500	116.81105		7.34500	116.78816			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.64448			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64336			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68909			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40068			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	98.52375		100.00000	98.26447			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.74000	107.06455		7.74000	107.04245			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32530			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52860			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.55092			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.86157		100.00000	1.85745			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.57131			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.96000	107.68477		8.96000	107.65899			1,792,000,000.00	200,000	100,000.00
SBS20	On 15/05/2026	Spot Bond		9.51000	105.86197		9.51000	105.83525			1,902,000,000.00	200,000	100,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.40830			0.00	400,000	200,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.56012			0.00	16,000,000	16,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.42464			0.00	200,000	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.12630			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.41000	103.56052		8.41000	103.53734			0.00	0	4,914,000.00
SBS3	On 25/05/2026	Spot Bond		8.56000	98.56892		8.56000	98.54648			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.01000	99.25089		9.01000	99.22712			0.00	0	1,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.16500	111.68976		7.16500	111.66840			5,732,000,000.00	800,000	1,501,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.05000	132.79756	2.05000	265.87163				1,640,000,000.00	800,000	400,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000	106.12860	0.72000	125.15653				792,000,000.00	1,100,000	1,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	108.38000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.05766	100.00000	6.04298				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.88788	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	109.46082	1.29000	122.76893				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.99454	6.50000	101.97672				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70790				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.49098				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95672				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.79000	100.47967	8.79000	100.45606				0.00	0	1,375,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57907				0.00	0	25,155,800.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.26073				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.60134				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.54507				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.92061			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.05500	104.46618		5.05500	104.45175			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.28500	110.60503		7.28500	110.58317			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.14000	103.32275		8.14000	103.30035			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26689			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.14665			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.31296			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.15544			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.99000	104.90381		7.99000	104.88135			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42505			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14061			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.14654			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.99000	97.56098		8.99000	97.53755			0.00	0	30,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99769			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56332			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.98167			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.91800	90.24747		8.91800	90.22595			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.98000	89.93430		8.98000	89.91271			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.63500	103.59938		6.63500	103.58091			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.42500	94.42154		8.42500	94.40037			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69754			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.87000	104.26418		7.87000	104.24232			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.88500	117.78330		6.88500	117.76164			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.43000	101.22127		2.43000	101.58776			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.87000	101.04530		7.87000	101.27384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.65970			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		100.00000	1.74951		100.00000	100.00000			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.61097			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.61154			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.50963			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.48046			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.31992			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.19670			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.01123			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.70236			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		100.00000	93.11224		100.00000	100.00000			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.91235			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.97120			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.92791			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.82650			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.71193			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.69769			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.66870			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.68260			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.62427			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.54500	115.87177		6.54500	115.85139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		8.42000	107.19731		8.42000	107.17317			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	51.53999		100.00000	51.42654			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	36.65065		100.00000	44.26090			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	16.36651		100.00000	16.32685			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.59000	103.68518		6.59000	103.66691			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.09917			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.92948			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.85965			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.81632			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.57337			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		100.00000	99.99973		100.00000	99.99966			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92258			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.23500	103.82697		7.23500	103.80659			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.77238			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08828			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.13246			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10524			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10843			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.14620		7.83000	100.12530			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10348			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10747			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11383			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10348			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10747			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.57426		7.16000	100.10885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.11527			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11464			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12987			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12781			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.18950			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18250			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.00000	70.72822		8.00000	70.72821			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.10968			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.86950		101.06155	5.85514			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.10284			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.30222			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.11718			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.12352			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.19012			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.10500			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.10726			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.10887			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.10726			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.10887			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.10968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10629			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10887			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.11773			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.11773			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.11773			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.13060			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.13381			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12980			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19367			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19763			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19605			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.47871			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.93500		109.20318		7.93500	109.17997			0.00	0	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.34000		95.66170		7.34000	95.61880			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.63000		107.63919		7.63000	107.61730			0.00	0	1,000,500,000.00
TN20	On 17/09/2020	Spot Bond	8.30000		115.37021		8.30000	115.34471			1,411,000,000.00	170,000	259,330,000.00
TN23	On 06/11/2023	Spot Bond	8.58000		117.28721		8.58000	117.26043			17,160,000,000.00	2,000,000	91,056,000.00
TN25	On 19/08/2025	Spot Bond	8.86000		108.76797		8.86000	108.74193			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	8.93500		101.43865		8.93500	101.41455			0.00	0	9,350,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.54169			0.00	300,000	300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.48171			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25563			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.29198			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.29572			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.47509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.84707			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31797			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.33086			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.33857			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.83951		10.00000	99.81278			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.84350		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.84628		100.00000	9.82088			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.78537			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.09193			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.76926			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	96.07630			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.58435			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	95.98299			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.39908			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.76778			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.47761			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	97.69904			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.49597			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.12336			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.03582			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.00664			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.93370			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.27339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.23592			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.20674			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.17688			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.13266			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20116			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.15534			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.03971			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.13192			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.71000	115.09850		8.71000	115.07184			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.60204			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03063			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35715			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.03000	107.58396		9.03000	107.55814			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	98.28425		100.00000	98.02696			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	97.55013		100.00000	97.30747			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	98.42913		100.00000	98.17146			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.39008			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41288			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.36111			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.41146			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.41363			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.46282			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.47696			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.83501			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	132.61000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.34500		117.68991		6.34500	117.66993			0.00	0	92,500,000.00
WS05	On 01/08/2018	Spot Bond	0.33000		242.16070		0.33000	242.12810			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.38500		105.88151		6.38500	105.86342			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.19500		107.36810		7.19500	107.34748			0.00	0	84,425,000.00
WSP3	On 28/05/2019	Spot Bond	7.47500		108.51425		7.47500	108.49261			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.79000		107.72495		7.79000	107.70258			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.85000		108.04051		7.85000	108.01791			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.36500		99.45909		5.36500	99.44455			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.42500		98.13305		5.42500	98.11874			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.93500		89.31510		5.93500	89.30091			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.41500		96.41621		5.41500	96.40214			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.42500		95.13332		5.42500	95.11948			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.86500		87.88018		5.86500	87.86630			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.40500		93.06398		5.40500	93.05049			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.93500		89.30091		5.93500	89.28672			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.86500		65.88380		6.86500	65.87172			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.62974		100.00000	11.60767			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04683		100.00000	0.04674			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.62974		100.00000	11.60767			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		31.16089		100.00000	31.10177			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		31.87915		100.00000	31.81866			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		29.88585		100.00000	29.82914			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		29.88585		100.00000	29.82914			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.33824		100.00000	28.28447			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.33824		100.00000	28.28447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	26.81979	100.00000	26.76891				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.23851	100.00000	25.19063				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.23851	100.00000	25.19063				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.39263	100.00000	22.35015				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.39263	100.00000	22.35015				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.99978	100.00000	14.97133				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.16912	100.00000	14.14224				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.33371	100.00000	13.30842				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.33371	100.00000	13.30842				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.61925	100.00000	12.59531				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.92042	100.00000	11.89780				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.21760	100.00000	11.19632				0.00	0	0.00

Total for j-Bonds : 423,932,646,818,190.00 2,843,257,708 98 786 264 041.00

Grand Total: 423,932,667,997,310.00 2,843,278,469 98 788 395 257.00