



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 01/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 06/08/2013	Any day expiry	9.96800	9.96800		9.91620	9.91620		14.78	49,738,000.00	5,000	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	207.45120	0.20745	172.33400	0.17233	207.451	17.57	0	10,000.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	19.45120	0.01945	36.13400	0.03613	19.451	17.57	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.91	Call	106.47450	0.10647	0.00000	0.00000	106.475	15.92	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.91	Put	48.47450	0.04847	0.00000	0.00000	48.474	15.92	5,000	5,000.00
\$ / R	On 26/08/2013	Any day expiry			9.99510	9.99510	9.94400	9.94400		14.02	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,795.14320	1.79514	1,744.03700	1.74404	1,795.143	22.16	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.04320	0.00004	0.03700	0.00004	0.043	22.16	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,745.15330	1.74515	1,694.04620	1.69405	1,745.153	21.85	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.05330	0.00005	0.04620	0.00005	0.053	21.85	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,695.16580	1.69517	1,644.05790	1.64406	1,695.166	21.53	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.06580	0.00007	0.05790	0.00006	0.066	21.53	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	759.43540	0.75944	709.38700	0.70939	759.435	15.76	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	4.33540	0.00434	5.38700	0.00539	4.335	15.76	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	710.59350	0.71059	660.95510	0.66096	710.594	15.48	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	5.49350	0.00549	6.95510	0.00696	5.494	15.48	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	700.85920	0.70086	651.31670	0.65132	700.859	15.42	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	5.75920	0.00576	7.31670	0.00732	5.759	15.42	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	691.13760	0.69114	641.69620	0.64170	691.138	15.37	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	6.03760	0.00604	7.69620	0.00770	6.038	15.37	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	500.65130	0.50065	455.84070	0.45584	500.651	14.29	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	15.55130	0.01555	21.84070	0.02184	15.551	14.29	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	421.03470	0.42103	379.45770	0.37946	421.035	14.24	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	25.93470	0.02593	35.45770	0.03546	25.935	14.24	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	338.46790	0.33847	301.48870	0.30149	338.468	14.18	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	43.36790	0.04337	57.48870	0.05749	43.368	14.18	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	236.52640	0.23653	207.38830	0.20739	236.526	14.11	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	81.42640	0.08143	103.38830	0.10339	81.426	14.11	0	0.00
\$ / R	On 28/08/2013	Any day expiry			9.99810	9.99810	9.94690	9.94690		14.10	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	469.28730	0.46929	425.60830	0.42561	469.287	14.10	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	21.18730	0.02119	28.70830	0.02871	21.187	14.10	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	64.00880	0.06401	56.17720	0.05618	64.009	15.90	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	365.90880	0.36591	409.27720	0.40928	365.909	15.90	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.02540	10.02540	9.97380	9.97380		14.09	14,407	554,109.00

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	2,725.40740	2.72541	2,673.80990	2.67381	2,725.407	22.86	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.00740	0.00001	0.00990	0.00001	0.007	22.86	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,525.89750	1.52590	1,474.54490	1.47454	1,525.898	16.91	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Put	0.49750	0.00050	0.74490	0.00074	0.498	16.91	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,326.34910	1.32635	1,275.20400	1.27520	1,326.349	15.78	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	0.94910	0.00095	1.40400	0.00140	0.949	15.78	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,276.51920	1.27652	1,225.45040	1.22545	1,276.519	15.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	1.11920	0.00112	1.65040	0.00165	1.119	15.49	0.00	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,226.72180	1.22672	1,175.74250	1.17574	1,226.722	15.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	1.32180	0.00132	1.94250	0.00194	1.322	15.21	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Call	1,176.96350	1.17696	1,126.08960	1.12609	1,176.964	14.93	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Put	1.56350	0.00156	2.28960	0.00229	1.563	14.93	0.00	0	2,193.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	1,028.01160	1.02801	977.58120	0.97758	1,028.012	14.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	2.61160	0.00261	3.78120	0.00378	2.612	14.08	0.00	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	832.79370	0.83279	784.15040	0.78415	832.794	13.75	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	7.39370	0.00739	10.35040	0.01035	7.394	13.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	737.35430	0.73735	690.22080	0.69022	737.354	13.58	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	11.95430	0.01195	16.42080	0.01642	11.954	13.58	0.00	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	690.44900	0.69045	644.26860	0.64427	690.449	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	15.04900	0.01505	20.46860	0.02047	15.049	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	644.21840	0.64422	599.13820	0.59914	644.218	13.42	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	18.81840	0.01882	25.33820	0.02534	18.818	13.42	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	554.24080	0.55424	511.83560	0.51184	554.241	13.25	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	28.84080	0.02884	38.03560	0.03804	28.841	13.25	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	512.10310	0.51210	471.48670	0.47149	512.103	13.34	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	36.70310	0.03670	47.68670	0.04769	36.703	13.34	0.00	0	43,095.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	440.11820	0.44012	403.10730	0.40311	440.118	13.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	54.71820	0.05472	69.30730	0.06931	54.718	13.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	432.45380	0.43245	395.86950	0.39587	432.454	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	57.05380	0.05705	72.06950	0.07207	57.054	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	424.85850	0.42486	388.70640	0.38871	424.858	13.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	59.45850	0.05946	74.90640	0.07491	59.459	13.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	395.19710	0.39520	360.81150	0.36081	395.197	13.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	69.79710	0.06980	87.01150	0.08701	69.797	13.59	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	359.79700	0.35980	327.69380	0.32769	359.797	13.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	84.39700	0.08440	103.89380	0.10389	84.397	13.67	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	326.33360	0.32633	296.56890	0.29657	326.334	13.75	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	100.93360	0.10093	122.76890	0.12277	100.934	13.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	294.86950	0.29487	267.46590	0.26747	294.870	13.84	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	119.46950	0.11947	143.66590	0.14367	119.470	13.84	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	265.43920	0.26544	240.39150	0.24039	265.439	13.92	0.00	0	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	140.03920	0.14004	166.59150	0.16659	140.039	13.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	212.71920	0.21272	192.24770	0.19225	212.719	14.09	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	187.31920	0.18732	218.44770	0.21845	187.319	14.09	0.00	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	187.19280	0.18719	169.14700	0.16915	187.193	14.35	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	221.79280	0.22179	255.34700	0.25535	221.793	14.35	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	171.71570	0.17172	155.18250	0.15518	171.716	14.52	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	246.31570	0.24632	281.38250	0.28138	246.316	14.52	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	164.41820	0.16442	148.60710	0.14861	164.418	14.60	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	259.01820	0.25902	294.80710	0.29481	259.018	14.60	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	154.00210	0.15400	139.23260	0.13923	154.002	14.73	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	278.60210	0.27860	315.43260	0.31543	278.602	14.73	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	137.98790	0.13799	124.84120	0.12484	137.988	14.95	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	312.58790	0.31259	351.04120	0.35104	312.588	14.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	118.18640	0.11819	107.07770	0.10708	118.186	15.25	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	362.78640	0.36279	403.27770	0.40328	362.786	15.25	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	110.56130	0.11056	100.24560	0.10025	110.561	15.38	0.00	0	35,000.00

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		10.30	Put	385.16130	0.38516						
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Call	105.74510	0.10575	426.44560	0.42645	385.161	15.38	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Put	400.34510	0.40035	95.93140	0.09593	105.745	15.46	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Call	88.45820	0.08846	442.13140	0.44213	400.345	15.46	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Put	463.05820	0.46306	80.45580	0.08046	88.458	15.81	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	70.76470	0.07076	506.65580	0.50666	463.058	15.81	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	545.36470	0.54536	64.61820	0.06462	70.765	16.24	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	57.35200	0.05735	590.81820	0.59082	545.365	16.24	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	631.95200	0.63195	52.57870	0.05258	57.352	16.74	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	51.71130	0.05171	678.77870	0.67878	631.952	16.74	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	676.31130	0.67631	47.50770	0.04751	51.711	16.99	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Call	46.67830	0.04668	723.70770	0.72371	676.311	16.99	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	721.27830	0.72128	42.97730	0.04298	46.678	17.24	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	42.18770	0.04219	769.17730	0.76918	721.278	17.24	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	766.78770	0.76679	38.92970	0.03893	42.188	17.49	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	38.17810	0.03818	815.12970	0.81513	766.788	17.49	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	812.77810	0.81278	35.31010	0.03531	38.178	17.74	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	25.96950	0.02597	861.51010	0.86151	812.778	17.74	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	1,000.56950	1.00057	24.24550	0.02425	25.969	18.75	0	45,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	14.70510	0.01471	1,050.44550	1.05045	1,000.569	18.75	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	1,289.30510	1.28931	13.89650	0.01390	14.705	20.11	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	8.75400	0.00875	1,340.09650	1.34010	1,289.305	20.11	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,583.35400	1.58335	8.36880	0.00837	8.754	21.47	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	5.48790	0.00549	1,634.56880	1.63457	1,583.354	21.47	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,880.08790	1.88009	5.30180	0.00530	5.488	22.83	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	2.95430	0.00295	1,931.50180	1.93150	1,880.088	22.83	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	2,227.55430	2.22755	3.44720	0.00345	2.954	23.99	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	1.87220	0.00187	2,279.64720	2.27965	2,227.554	23.99	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,476.47220	2.47647	2.66960	0.00267	1.872	24.70	0	0.00
\$ / R	On	23/09/2013			Any day expiry				10.03520	10.03520	2,528.86960	2.52887	2,476.472	24.70	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Call	769.25660	0.76926	9.98370	9.98370	14.13	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Put	14.05660	0.01406	722.39820	0.72240	769.257	13.54	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Call	759.88630	0.75989	18.69820	0.01870	14.057	13.54	0	1,200.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Put	14.68630	0.01469	713.20440	0.71320	759.886	13.53	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Call	750.54020	0.75054	19.50440	0.01950	14.686	13.53	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Put	15.34020	0.01534	704.03940	0.70404	750.540	13.51	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Call	741.21920	0.74122	20.33940	0.02034	15.340	13.51	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Put	16.01920	0.01602	694.90450	0.69490	741.219	13.50	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Call	297.24210	0.29724	21.20450	0.02120	16.019	13.50	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Put	142.04210	0.14204	270.94940	0.27095	297.242	13.91	0	2,400.00
\$ / R	On	26/09/2013			Any day expiry				10.03950	10.03950	167.24940	0.16725	142.042	13.91	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Call	1,839.89950	1.83990	9.98800	9.98800	14.17	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Put	0.39950	0.00040	1,788.53210	1.78853	1,839.900	18.07	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Call	1,789.96030	1.78996	0.53210	0.00053	0.400	18.07	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Put	0.46030	0.00046	1,738.61460	1.73861	1,789.960	17.81	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Call	1,740.03060	1.74003	0.61460	0.00061	0.460	17.81	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Put	0.53060	0.00053	1,688.71030	1.68871	1,740.031	17.55	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Call	812.62420	0.81262	0.71030	0.00071	0.531	17.55	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Put	13.12420	0.01312	765.33400	0.76533	812.624	13.59	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Call	803.20860	0.80321	17.33400	0.01733	13.124	13.59	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Put	13.70860	0.01371	756.07840	0.75608	803.209	13.58	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Call	793.81540	0.79382	18.07840	0.01808	13.709	13.58	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Put	14.31540	0.01432	746.84920	0.74685	793.815	13.57	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Call	568.71240	0.56871	18.84920	0.01885	14.315	13.57	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Put	39.21240	0.03921	527.56060	0.52756	568.712	13.29	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Call	536.00720	0.53601	49.56060	0.04956	39.212	13.29	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Put	46.50720	0.04651	496.22870	0.49623	536.007	13.37	0	0.00
\$ / R	On	26/09/2013			Any day expiry						58.22870	0.05823	46.507	13.37	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	496.45610	0.49646	458.50150	0.45850	496.456	13.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	56.95610	0.05696	70.50150	0.07050	56.956	13.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	422.16590	0.42217	388.15230	0.38815	422.166	13.63	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	82.66590	0.08267	100.15230	0.10015	82.666	13.63	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	103.02260	0.10302	94.27150	0.09427	103.023	15.93	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	503.52260	0.50352	546.27150	0.54627	503.523	15.93	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.07660	10.07660	10.02540	10.02540		14.52	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	727.73390	0.72773	685.77100	0.68577	727.734	13.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	41.13390	0.04113	50.37100	0.05037	41.134	13.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	719.11730	0.71912	677.34240	0.67734	719.117	13.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	42.51730	0.04252	51.94240	0.05194	42.517	13.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	710.53760	0.71054	668.95260	0.66895	710.538	13.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	43.93760	0.04394	53.55260	0.05355	43.938	13.36	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	659.86760	0.65987	619.46060	0.61946	659.868	13.34	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	53.26760	0.05327	64.06060	0.06406	53.268	13.34	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	278.48570	0.27849	259.51680	0.25952	278.486	14.45	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	271.88570	0.27189	304.11680	0.30412	271.886	14.45	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.08090	10.08090	10.02970	10.02970		14.56	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	650.26760	0.65027	610.59310	0.61059	650.268	13.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	59.36760	0.05937	70.89310	0.07089	59.368	13.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	642.08410	0.64208	602.61580	0.60262	642.084	13.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	61.18410	0.06118	72.91580	0.07292	61.184	13.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	633.94460	0.63394	595.04710	0.59505	633.945	13.37	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	63.04460	0.06304	75.34710	0.07535	63.045	13.37	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	601.82500	0.60182	565.32450	0.56532	601.825	13.36	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	70.92500	0.07093	85.62450	0.08562	70.925	13.36	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	273.37680	0.27338	255.95780	0.25596	273.377	14.56	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	292.47680	0.29248	326.25780	0.32626	292.477	14.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.08520	10.08520	10.03410	10.03410		14.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,836.74780	1.83675	1,786.09990	1.78610	1,836.748	16.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.54780	0.00155	1.99990	0.00200	1.548	16.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,786.98100	1.78698	1,736.38930	1.73639	1,786.981	16.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.78100	0.00178	2.28930	0.00229	1.781	16.28	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	705.79380	0.70579	665.15670	0.66516	705.794	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	50.59380	0.05059	61.05670	0.06106	50.594	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	697.38330	0.69738	656.93980	0.65694	697.383	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	52.18330	0.05218	62.83980	0.06284	52.183	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	689.01170	0.68901	648.76360	0.64876	689.012	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	53.81170	0.05381	64.66360	0.06466	53.812	13.33	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	568.51310	0.56851	535.53840	0.53554	568.513	13.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	83.31310	0.08331	101.43840	0.10144	83.313	13.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	498.51520	0.49852	468.34560	0.46835	498.515	13.53	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	113.31520	0.11332	134.24560	0.13425	113.315	13.53	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.08660	10.08660	10.03550	10.03550		14.53	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	609.93920	0.60994	573.80340	0.57380	609.939	13.32	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	73.33920	0.07334	88.30340	0.08830	73.339	13.32	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	138.37500	0.13838	130.51280	0.13051	138.375	16.41	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	651.77500	0.65177	695.01280	0.69501	651.775	16.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.12860	10.12860	10.07790	10.07790		14.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,832.93740	1.83294	1,783.01990	1.78302	1,832.937	16.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	4.33740	0.00434	5.11990	0.00512	4.337	16.07	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	772.06300	0.77206	734.51800	0.73452	772.063	13.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	73.46300	0.07346	86.61800	0.08662	73.463	13.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	763.94040	0.76394	726.64740	0.72665	763.940	13.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	75.34040	0.07534	88.74740	0.08875	75.340	13.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	755.85590	0.75586	718.81580	0.71882	755.856	13.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	77.25590	0.07726	90.91580	0.09092	77.256	13.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	677.10320		0.67710		642.72290	0.64272	677.103	13.64	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	98.50320		0.09850		114.82290	0.11482	98.503	13.64	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	571.63600		0.57164		541.68160	0.54168	571.636	13.86	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	143.03600		0.14304		163.78160	0.16378	143.036	13.86	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	165.52600		0.16553		157.89840	0.15790	165.526	16.99	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	786.92600		0.78693		829.99840	0.83000	786.926	16.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.15180		10.15180		10.10130	10.10130		15.03	203,036.00	20	81,870.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,752.61130		2.75261		2,702.29930	2.70230	2,752.611	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.81130		0.00081		0.99930	0.00100	0.811	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,154.36810		2.15437		2,104.49330	2.10449	2,154.368	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	2.56810		0.00257		3.19330	0.00319	2.568	16.49	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,418.30470		1.41830		1,371.13450	1.37113	1,418.305	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	16.50470		0.01650		19.83450	0.01983	16.505	14.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,275.35510		1.27536		1,229.36580	1.22937	1,275.355	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	23.55510		0.02356		28.06580	0.02807	23.555	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,249.03520		1.24904		1,203.30000	1.20330	1,249.035	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	25.13520		0.02514		29.90000	0.02990	25.135	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,202.10940		1.20211		1,156.85940	1.15686	1,202.109	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	28.20940		0.02821		33.45940	0.03346	28.209	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,181.47370		1.18147		1,136.45060	1.13645	1,181.474	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	29.67370		0.02967		35.15060	0.03515	29.674	14.14	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,155.51960		1.15552		1,110.79430	1.11079	1,155.520	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	31.61960		0.03162		37.39430	0.03739	31.620	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	999.42510		0.99943		958.19670	0.95820	999.425	13.82	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	47.62510		0.04763		56.89670	0.05690	47.625	13.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	830.96960		0.83097		793.39590	0.79340	830.970	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	79.16960		0.07917		92.09590	0.09210	79.170	13.81	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	713.49890		0.71350		679.01490	0.67901	713.499	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	111.69890		0.11170		127.71490	0.12771	111.699	13.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	676.25550		0.67626		642.85150	0.64285	676.256	13.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	124.45550		0.12446		141.55150	0.14155	124.455	13.81	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	613.85890		0.61386		585.11800	0.58512	613.859	13.91	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	152.05890		0.15206		173.81800	0.17382	152.059	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	607.43870		0.60744		578.95280	0.57895	607.439	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	155.63870		0.15564		177.65280	0.17765	155.639	13.93	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	546.00360		0.54600		520.03150	0.52003	546.004	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	194.20360		0.19420		218.73150	0.21873	194.204	14.18	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	517.17480		0.51717		492.41880	0.49242	517.175	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	215.37480		0.21537		241.11880	0.24112	215.375	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	438.09580		0.43810		416.78890	0.41679	438.096	14.67	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	286.29580		0.28630		315.48890	0.31549	286.296	14.67	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	391.33720		0.39134		372.13540	0.37214	391.337	14.91	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	339.53720		0.33954		370.83540	0.37084	339.537	14.91	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	324.21520		0.32422		309.26760	0.30927	324.215	15.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	442.41520		0.44242		477.96760	0.47797	442.415	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	313.77330		0.31377		299.35520	0.29936	313.773	15.51	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	461.97330		0.46197		498.05520	0.49806	461.973	15.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	281.42420		0.28142		268.65330	0.26865	281.424	15.83	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	529.62420		0.52962		567.35330	0.56735	529.624	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	239.39000		0.23939		228.75420	0.22875	239.390	16.31	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	637.59000		0.63759		677.45420	0.67745	637.590	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	226.94140		0.22694		216.93320	0.21693	226.941	16.47	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	675.14140		0.67514		715.63320	0.71563	675.141	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	204.33140		0.20433		195.67080	0.19567	204.331	16.80	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	752.53140		0.75253		794.37080	0.79437	752.531	16.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	184.43810		0.18444		176.79310	0.17679	184.438	17.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	832.63810		0.83264		875.49310	0.87549	832.638	17.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	177.12310	0.17712	169.84790	0.16985	177.123	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	865.32310	0.86532	908.54790	0.90855	865.323	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	151.12760	0.15113	145.14460	0.14514	151.128	17.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	999.32760	0.99933	1,043.84460	1.04384	999.328	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	124.81860	0.12482	120.09640	0.12010	124.819	18.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,173.01860	1.17302	1,218.79640	1.21880	1,173.019	18.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	108.65530	0.10866	104.75560	0.10476	108.655	18.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,306.85530	1.30686	1,353.45560	1.35346	1,306.855	18.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	95.07070	0.09507	91.84310	0.09184	95.071	19.47	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,443.27070	1.44327	1,490.54310	1.49054	1,443.271	19.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	80.21470	0.08021	77.69570	0.07770	80.215	20.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,628.41470	1.62841	1,676.39570	1.67640	1,628.415	20.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	63.27830	0.06328	61.52340	0.06152	63.278	21.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,911.47830	1.91148	1,960.22340	1.96022	1,911.478	21.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	52.83580	0.05284	54.14800	0.05415	52.836	22.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,251.03580	2.25104	2,302.84800	2.30285	2,251.036	22.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	51.37170	0.05137	52.79300	0.05279	51.372	23.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,399.57170	2.39957	2,451.49300	2.45149	2,399.572	23.52	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.16630	10.16630	10.11600	10.11600		15.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	734.79320	0.73479	699.92210	0.69992	734.793	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	118.49320	0.11849	133.92210	0.13392	118.493	13.85	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	705.23310	0.70523	670.98450	0.67098	705.233	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	128.93310	0.12893	144.98450	0.14498	128.933	13.85	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	697.94170	0.69794	663.84920	0.66385	697.942	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	131.64170	0.13164	147.84920	0.14785	131.642	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	690.69240	0.69069	657.26850	0.65727	690.692	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	134.39240	0.13439	151.26850	0.15127	134.392	13.86	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	193.39510	0.19340	185.74330	0.18574	193.395	17.22	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	867.09510	0.86710	909.74330	0.90974	867.095	17.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.21850	10.21850	10.16870	10.16870		15.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	478.82470	0.47882	459.90500	0.45990	478.825	15.02	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	380.32470	0.38032	411.20500	0.41120	380.325	15.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	336.83870	0.33684	324.53280	0.32453	336.839	16.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	628.33870	0.62834	665.83280	0.66583	628.339	16.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	333.87750	0.33388	321.70700	0.32171	333.878	16.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	635.37750	0.63538	673.00700	0.67301	635.378	16.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	330.94550	0.33095	318.91180	0.31891	330.946	16.19	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	642.44550	0.64245	680.21180	0.68021	642.446	16.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.26470	10.26470	10.21510	10.21510		15.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,244.42220	1.24442	1,202.58180	1.20258	1,244.422	14.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	69.72220	0.06972	77.48180	0.07748	69.722	14.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,235.56510	1.23557	1,193.82330	1.19382	1,235.565	14.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	70.86510	0.07087	78.72330	0.07872	70.865	14.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,226.72430	1.22672	1,185.08230	1.18508	1,226.724	14.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	72.02430	0.07202	79.98230	0.07998	72.024	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.29030	10.29030	10.24060	10.24060		15.63	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,597.30000	2.59730	2,548.53550	2.54854	2,597.300	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	7.00000	0.00700	7.93550	0.00794	7.000	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,106.83900	2.10684	2,059.22460	2.05922	2,106.839	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	16.53900	0.01654	18.62460	0.01862	16.539	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,630.26920	1.63027	1,585.56970	1.58557	1,630.269	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	39.96920	0.03997	44.96970	0.04497	39.969	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,137.24030	1.13724	1,098.15150	1.09815	1,137.240	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	96.94030	0.09694	107.55150	0.10755	96.940	14.03	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	880.44570	0.88045	846.96810	0.84697	880.446	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	180.14570	0.18015	196.36810	0.19637	180.146	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	873.45000	0.87345	840.14860	0.84015	873.450	14.23	0.00	0	0.00

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	9.60	Put	183.15000		0.18315		199.54860	0.19955	183.150	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	866.49040		0.86649		833.36290	0.83336	866.490	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	186.19040		0.18619		202.76290	0.20276	186.190	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	805.36210		0.80536		773.83860	0.77384	805.362	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	215.06210		0.21506		233.23860	0.23324	215.062	14.29	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	772.59920		0.77260		741.99090	0.74199	772.599	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	232.29920		0.23230		251.39090	0.25139	232.299	14.32	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	522.07200		0.52207		502.75410	0.50275	522.072	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	481.77200		0.48177		512.15410	0.51215	481.772	15.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	483.33430		0.48333		465.64370	0.46564	483.334	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	543.03430		0.54303		575.04370	0.57504	543.034	15.76	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	465.23410		0.46523		448.22340	0.44822	465.234	15.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	574.93410		0.57493		607.62340	0.60762	574.934	15.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	431.24940		0.43125		415.52390	0.41552	431.249	16.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	640.94940		0.64095		674.92390	0.67492	640.949	16.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	400.04590		0.40005		385.50800	0.38551	400.046	16.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	709.74590		0.70975		744.90800	0.74491	709.746	16.43	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	385.42720		0.38543		371.44350	0.37144	385.427	16.57	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	745.12720		0.74513		780.84350	0.78084	745.127	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	333.00900		0.33301		321.21870	0.32122	333.009	17.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	892.70900		0.89271		930.61870	0.93062	892.709	17.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	299.52730		0.29953		289.14010	0.28914	299.527	17.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,009.22730		1.00923		1,048.54010	1.04854	1,009.227	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	279.53520		0.27954		269.98380	0.26998	279.535	17.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,089.23520		1.08924		1,129.38380	1.12938	1,089.235	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	270.17950		0.27018		261.01720	0.26102	270.180	17.94	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,129.87950		1.12988		1,170.41720	1.17042	1,129.879	17.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	252.65050		0.25265		244.22070	0.24422	252.650	18.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,212.35050		1.21235		1,253.62070	1.25362	1,212.351	18.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	214.39620		0.21440		207.34080	0.20734	214.396	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,424.09620		1.42410		1,466.74080	1.46674	1,424.096	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	183.17590		0.18318		177.37890	0.17738	183.176	19.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,642.87590		1.64288		1,686.77890	1.68678	1,642.876	19.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	157.86900		0.15787		153.07640	0.15308	157.869	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,867.56900		1.86757		1,912.47640	1.91248	1,867.569	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	137.26260		0.13726		133.26960	0.13327	137.263	20.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,096.96260		2.09696		2,142.66960	2.14267	2,096.963	20.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	126.85450		0.12685		125.55300	0.12555	126.855	21.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,336.55450		2.33655		2,384.95300	2.38495	2,336.555	21.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	123.37090		0.12337		122.31610	0.12232	123.371	22.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,533.07090		2.53307		2,581.71610	2.58172	2,533.071	22.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.29330		10.29330		10.24360	10.24360		15.64	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,279.95550		1.27996		1,238.00290	1.23800	1,279.956	14.34	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	76.65550		0.07666		84.40290	0.08440	76.656	14.34	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,271.16330		1.27116		1,229.29810	1.22930	1,271.163	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	77.86330		0.07786		85.69810	0.08570	77.863	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,262.38580		1.26239		1,220.61050	1.22061	1,262.386	14.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	79.08580		0.07909		87.01050	0.08701	79.086	14.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.39770		10.39770		10.34800	10.34800		15.97	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	802.12910		0.80213		776.75300	0.77675	802.129	14.82	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	344.42910		0.34443		368.75300	0.36875	344.429	14.82	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	796.94920		0.79695		771.73320	0.77173	796.949	14.85	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	349.24920		0.34925		373.73320	0.37373	349.249	14.85	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	791.80350		0.79180		766.74330	0.76674	791.804	14.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	354.10350		0.35410		378.74330	0.37874	354.103	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.42640		10.42640		10.37660	10.37660		16.00	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,018.83890		2.01884		1,973.19790	1.97320	2,018.839	15.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	42.43890		0.04244		46.59790	0.04660	42.439	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,743.21970		1.74322	1,699.83670	1.69984	1,743.220	15.02	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	66.81970		0.06682	73.23670	0.07324	66.820	15.02	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,521.69350		1.52169	1,480.78650	1.48079	1,521.694	14.70	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	95.29350		0.09529	104.18650	0.10419	95.294	14.70	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,351.14580		1.35115	1,312.63300	1.31263	1,351.146	14.45	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	124.74580		0.12475	136.03300	0.13603	124.746	14.45	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,055.94370		1.05594	1,023.72050	1.02372	1,055.944	14.48	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	219.54370		0.21954	237.12050	0.23712	219.544	14.48	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,049.14360		1.04914	1,017.10700	1.01711	1,049.144	14.49	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	222.74360		0.22274	240.50700	0.24051	222.744	14.49	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,042.37610		1.04238	1,010.52350	1.01052	1,042.376	14.50	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	225.97610		0.22598	243.92350	0.24392	225.976	14.50	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	950.76220		0.95076	921.52830	0.92153	950.762	14.63	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	274.36220		0.27436	294.92830	0.29493	274.362	14.63	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	919.46970		0.91947	891.18370	0.89118	919.470	14.68	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	293.06970		0.29307	314.58370	0.31458	293.070	14.68	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	495.97840		0.49598	481.61220	0.48161	495.978	16.93	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	869.57840		0.86958	905.01220	0.90501	869.578	16.93	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	319.21790		0.31922	310.65430	0.31065	319.218	18.82	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,492.81790		1.49282	1,534.05430	1.53405	1,492.818	18.82	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	274.38860		0.27439	267.24400	0.26724	274.389	19.50	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,747.98860		1.74799	1,790.64400	1.79064	1,747.989	19.50	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	238.04940		0.23805	232.02810	0.23203	238.049	20.19	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,011.64940		2.01165	2,055.42810	2.05543	2,011.649	20.19	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	208.47550		0.20848	203.34940	0.20335	208.475	20.87	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,282.07550		2.28208	2,326.74940	2.32675	2,282.075	20.87	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	197.51010		0.19751	192.88680	0.19289	197.510	22.59	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,671.11010		2.67111	2,716.28680	2.71629	2,671.110	22.59	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000	9.60000	0.00	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040		0.00040	0.00040	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000	9.97000	0.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.58060		10.58060	10.52790	10.52790		16.54	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,711.01970		2.71102	2,661.21110	2.66121	2,711.020	16.41	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	30.41970		0.03042	33.31110	0.03331	30.420	16.41	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,235.42100		2.23542	2,187.42300	2.18742	2,235.421	15.42	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	54.82100		0.05482	59.52300	0.05952	54.821	15.42	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,788.39120		1.78839	1,745.57060	1.74557	1,788.391	14.98	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	107.79120		0.10779	117.67060	0.11767	107.791	14.98	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,047.80040		1.04780	1,019.79990	1.01980	1,047.800	15.07	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	367.20040		0.36720	391.89990	0.39190	367.200	15.07	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	852.34160		0.85234	831.72690	0.83173	852.342	15.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	561.74160		0.56174	593.82690	0.59383	561.742	15.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	848.02010		0.84802	827.55350	0.82755	848.020	15.85	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	567.42010		0.56742	599.65350	0.59965	567.420	15.85	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	843.72450		0.84372	823.40530	0.82341	843.724	15.87	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	573.12450		0.57312	605.50530	0.60551	573.124	15.87	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	613.16220		0.61316	598.40890	0.59841	613.162	17.25	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	982.56220		0.98256	1,020.50890	1.02051	982.562	17.25	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	366.42700		0.36643	358.63380	0.35863	366.427	19.60	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,885.82700		1.88583	1,930.73380	1.93073	1,885.827	19.60	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	301.75880		0.30176	295.81110	0.29581	301.759	20.59	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,321.15880		2.32116		2,367.91110	2.36791	2,321.159	20.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	274.73370		0.27473		275.61270	0.27561	274.734	22.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,844.13370		2.84413		2,897.71270	2.89771	2,844.134	22.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.72980		10.72980		10.67150	10.67150		16.83	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,774.99800		2.77500		2,720.97890	2.72098	2,774.998	16.18	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	45.19800		0.04520		49.47890	0.04948	45.198	16.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,353.60750		2.35361		2,301.96830	2.30197	2,353.608	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	73.80750		0.07381		80.46830	0.08047	73.808	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,307.59040		2.30759		2,256.26900	2.25627	2,307.590	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	77.79040		0.07779		84.76900	0.08477	77.790	15.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,261.75820		2.26176		2,210.76840	2.21077	2,261.758	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	81.95820		0.08196		89.26840	0.08927	81.958	15.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,410.90870		1.41091		1,373.41220	1.37341	1,410.909	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	281.10870		0.28111		301.91220	0.30191	281.109	14.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,165.59770		1.16560		1,134.97520	1.13498	1,165.598	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	435.79770		0.43580		463.47520	0.46348	435.798	15.44	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	749.00270		0.74900		730.31480	0.73031	749.003	17.36	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,019.20270		1.01920		1,058.81480	1.05881	1,019.203	17.36	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.35230		11.35230		11.27050	11.27050		17.81	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,438.86390		2.43886		2,378.68420	2.37868	2,438.864	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	236.56390		0.23656		258.18420	0.25818	236.564	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,400.86240		2.40086		2,341.11670	2.34112	2,400.862	15.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	248.56240		0.24856		270.61670	0.27062	248.562	15.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,363.25040		2.36325		2,303.93640	2.30394	2,363.250	15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	260.95040		0.26095		283.43640	0.28344	260.950	15.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.02540		10.02540		9.97380	9.97380		14.09	50,127.00	5	622.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	113,718.97090		1.13719		108,641.39000	1.08641	113,718.971	14.70	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	178.97090		0.00179		261.39000	0.00261	178.971	14.70	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	112,725.16790		1.12725		107,650.23460	1.07650	112,725.168	14.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	185.16790		0.00185		270.23460	0.00270	185.168	14.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	111,731.58170		1.11732		106,659.39460	1.06659	111,731.582	14.59	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	191.58170		0.00192		279.39460	0.00279	191.582	14.59	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	47,146.28790		0.47146		43,279.31720	0.43279	47,146.288	13.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	4,606.28790		0.04606		5,899.31720	0.05899	4,606.288	13.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	9,891.45250		0.09891		8,980.57150	0.08981	9,891.453	15.59	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	42,351.45250		0.42351		46,600.57150	0.46601	42,351.453	15.59	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.15180		10.15180		10.10130	10.10130		15.04	0.00	0	10.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	75,949.70010		0.75950		72,373.60820	0.72374	75,949.700	13.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	9,769.70010		0.09770		11,243.60820	0.11244	9,769.700	13.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	75,173.72910		0.75174		71,618.39190	0.71618	75,173.729	13.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	9,993.72910		0.09994		11,488.39190	0.11488	9,993.729	13.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	74,401.53580		0.74402		70,867.24190	0.70867	74,401.536	13.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	10,221.53580		0.10222		11,737.24190	0.11737	10,221.536	13.81	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	33,139.91270		0.33140		31,606.58300	0.31607	33,139.913	15.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	42,959.91270		0.42960		46,476.58300	0.46477	42,959.913	15.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	29,715.64330		0.29716		28,356.61440	0.28357	29,715.643	15.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	49,535.64330		0.49536		53,226.61440	0.53227	49,535.643	15.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	17,536.39480		0.17536		16,816.15780	0.16816	17,536.395	17.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	87,356.39480		0.87356		91,686.15780	0.91686	87,356.395	17.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.29030		10.29030		10.24060	10.24060		15.63	0.00	0	5.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	63,423.95190		0.63424		66,816.86930	0.66817	63,423.952	16.14	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	43,453.95190		0.43454		41,876.86930	0.41877	43,453.952	16.14	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	43,127.20330		0.43127		41,561.37910	0.41561	43,127.203	16.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	64,097.20330		0.64097		67,501.37910	0.67501	64,097.203	16.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	42,802.91540		0.42803		41,248.57310	0.41249	42,802.915	16.19	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	64,772.91540		0.64773		68,188.57310	0.68189	64,772.915	16.19	0.00	0	0.00

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		15.19650	15.19650	15.11330	15.11330		13.38	19,041,214.50	1,253	26,828.00
£ / R	On 16/09/2013	14.74	Call	Foreign Exchange Future		565.28730	0.56529	518.68540	0.51869	565.287	13.20	0.00	0	0.00
£ / R	On 16/09/2013	14.74	Put	Foreign Exchange Future		108.78730	0.10879	145.38540	0.14539	108.787	13.20	0.00	0	0.00
£ / R	On 16/09/2013	14.75	Call	Foreign Exchange Future		558.03210	0.55803	511.92440	0.51192	558.032	13.20	0.00	0	0.00
£ / R	On 16/09/2013	14.75	Put	Foreign Exchange Future		111.53210	0.11153	148.62440	0.14862	111.532	13.20	0.00	0	0.00
£ / R	On 16/09/2013	14.76	Call	Foreign Exchange Future		550.82440	0.55082	505.21300	0.50521	550.824	13.21	0.00	0	0.00
£ / R	On 16/09/2013	14.76	Put	Foreign Exchange Future		114.32440	0.11432	151.91300	0.15191	114.324	13.21	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future		15.38000	15.38000	15.29940	15.29940		14.14	34,605,000.00	2,250	7,831.00
£ / R	On 13/12/2013	14.89	Call	Foreign Exchange Future		785.03240	0.78503	747.79840	0.74780	785.032	13.74	0.00	0	0.00
£ / R	On 13/12/2013	14.89	Put	Foreign Exchange Future		295.03240	0.29503	338.39840	0.33840	295.032	13.74	0.00	0	0.00
£ / R	On 13/12/2013	14.90	Call	Foreign Exchange Future		778.95460	0.77895	741.97690	0.74198	778.955	13.75	0.00	0	0.00
£ / R	On 13/12/2013	14.90	Put	Foreign Exchange Future		298.95460	0.29895	342.57690	0.34258	298.955	13.75	0.00	0	0.00
£ / R	On 13/12/2013	14.91	Call	Foreign Exchange Future		772.90560	0.77291	736.18680	0.73619	772.906	13.76	0.00	0	0.00
£ / R	On 13/12/2013	14.91	Put	Foreign Exchange Future		302.90560	0.30291	346.78680	0.34679	302.906	13.76	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future		15.58360	15.58360	15.50480	15.50480		14.61	11,687,700.00	750	1,950.00
£ / R	On 17/03/2014	14.29	Call	Foreign Exchange Future		1,495.00160	1.49500	1,443.91320	1.44391	1,495.002	13.92	0.00	0	0.00
£ / R	On 17/03/2014	14.29	Put	Foreign Exchange Future		201.40160	0.20140	229.11320	0.22911	201.402	13.92	0.00	0	0.00
£ / R	On 17/03/2014	14.30	Put	Foreign Exchange Future		203.71580	0.20372	231.64120	0.23164	203.716	13.92	0.00	0	0.00
£ / R	On 17/03/2014	14.30	Call	Foreign Exchange Future		1,487.31580	1.48732	1,436.44120	1.43644	1,487.316	13.92	0.00	0	0.00
£ / R	On 17/03/2014	14.31	Call	Foreign Exchange Future		1,479.65280	1.47965	1,428.98920	1.42899	1,479.653	13.92	0.00	0	0.00
£ / R	On 17/03/2014	14.31	Put	Foreign Exchange Future		206.05280	0.20605	234.18920	0.23419	206.053	13.92	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future		15.78480	15.78480	15.70670	15.70670		14.98	1,578,480.00	100	100.00
£ / R	On 13/06/2014	16.04	Call	Foreign Exchange Future		778.66540	0.77867	757.47240	0.75747	778.665	15.26	0.00	0	0.00
£ / R	On 13/06/2014	16.04	Put	Foreign Exchange Future		1,033.86540	1.03387	1,090.77240	1.09077	1,033.865	15.26	0.00	0	0.00
£ / R	On 13/06/2014	16.05	Call	Foreign Exchange Future		775.10010	0.77510	753.98810	0.75399	775.100	15.27	0.00	0	0.00
£ / R	On 13/06/2014	16.05	Put	Foreign Exchange Future		1,040.30010	1.04030	1,097.28810	1.09729	1,040.300	15.27	0.00	0	0.00
£ / R	On 13/06/2014	16.06	Call	Foreign Exchange Future		771.54600	0.77155	750.52600	0.75053	771.546	15.28	0.00	0	0.00
£ / R	On 13/06/2014	16.06	Put	Foreign Exchange Future		1,046.74600	1.04675	1,103.82600	1.10383	1,046.746	15.28	0.00	0	0.00
¥ / R	On 16/09/2013			Foreign Exchange Future		0.10103	0.10103	0.10150	0.10150		15.09	0.00	0	216.00
¥ / R	On 16/09/2013	0.09	Call	Foreign Exchange Future		1,105.58890	0.01106	1,152.77120	0.01153	1,105.589	15.22	0.00	0	0.00
¥ / R	On 16/09/2013	0.09	Put	Foreign Exchange Future		2.98890	0.00003	3.07120	0.00003	2.989	15.22	0.00	0	0.00
¥ / R	On 16/09/2013	0.10	Call	Foreign Exchange Future		270.00520	0.00270	301.39570	0.00301	270.005	15.09	0.00	0	0.00
¥ / R	On 16/09/2013	0.10	Put	Foreign Exchange Future		167.40520	0.00167	151.69570	0.00152	167.405	15.09	0.00	0	0.00
¥ / R	On 16/09/2013	0.11	Put	Foreign Exchange Future		931.70880	0.00932	892.25210	0.00892	931.709	18.88	0.00	0	0.00
¥ / R	On 16/09/2013	0.11	Call	Foreign Exchange Future		34.30880	0.00034	41.95210	0.00042	34.309	18.88	0.00	0	0.00
¥ / R	On 13/12/2013			Foreign Exchange Future		0.10236	0.10236	0.10286	0.10286		16.82	0.00	0	14,275.00
¥ / R	On 13/12/2013	0.09	Call	Foreign Exchange Future		1,274.67650	0.01275	1,322.82620	0.01323	1,274.676	15.90	0.00	0	0.00
¥ / R	On 13/12/2013	0.09	Put	Foreign Exchange Future		38.97650	0.00039	37.22620	0.00037	38.977	15.90	0.00	0	0.00
¥ / R	On 13/12/2013	0.10	Call	Foreign Exchange Future		539.63080	0.00540	576.45640	0.00576	539.631	16.82	0.00	0	0.00
¥ / R	On 13/12/2013	0.10	Put	Foreign Exchange Future		303.93080	0.00304	290.85640	0.00291	303.931	16.82	0.00	0	0.00
¥ / R	On 13/12/2013	0.11	Call	Foreign Exchange Future		208.97940	0.00209	229.41060	0.00229	208.979	19.55	0.00	0	0.00
¥ / R	On 13/12/2013	0.11	Put	Foreign Exchange Future		973.27940	0.00973	943.81060	0.00944	973.279	19.55	0.00	0	0.00
€ / R	On 16/09/2013			Foreign Exchange Future		13.26720	13.26720	13.24080	13.24080		13.30	32,226,028.80	2,429	69,332.00
€ / R	On 16/09/2013	11.30	Call	Foreign Exchange Future		1,968.74260	1.96874	1,942.66550	1.94267	1,968.743	18.04	0.00	0	0.00
€ / R	On 16/09/2013	11.30	Put	Foreign Exchange Future		1.54260	0.00154	1.86550	0.00187	1.543	18.04	0.00	0	29,000.00
€ / R	On 16/09/2013	11.50	Call	Foreign Exchange Future		1,769.50590	1.76951	1,743.51760	1.74352	1,769.506	17.07	0.00	0	0.00
€ / R	On 16/09/2013	11.50	Put	Foreign Exchange Future		2.30590	0.00231	2.71760	0.00272	2.306	17.07	0.00	0	400.00
€ / R	On 16/09/2013	11.55	Call	Foreign Exchange Future		1,719.75490	1.71975	1,693.79240	1.69379	1,719.755	16.83	0.00	0	0.00
€ / R	On 16/09/2013	11.55	Put	Foreign Exchange Future		2.55490	0.00255	2.99240	0.00299	2.555	16.83	0.00	0	500.00
€ / R	On 16/09/2013	11.99	Call	Foreign Exchange Future		1,283.94590	1.28395	1,258.33130	1.25833	1,283.946	14.77	0.00	0	0.00
€ / R	On 16/09/2013	11.99	Put	Foreign Exchange Future		6.74590	0.00675	7.53130	0.00753	6.746	14.77	0.00	0	0.00
€ / R	On 16/09/2013	12.00	Call	Foreign Exchange Future		1,274.14460	1.27414	1,248.55160	1.24855	1,274.145	14.74	0.00	0	0.00
€ / R	On 16/09/2013	12.00	Put	Foreign Exchange Future		6.94460	0.00694	7.75160	0.00775	6.945	14.74	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	16/09/2013	Foreign Exchange Future	12.01	Call	1,264.34910	1.26435		1,238.77790	1.23878	1,264.349	14.70	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	7.14910	0.00715		7.97790	0.00798	7.149	14.70	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,225.22780	1.22523		1,199.75010	1.19975	1,225.228	14.58	0.00	0	400.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	8.02780	0.00803		8.95010	0.00895	8.028	14.58	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	1,176.47550	1.17648		1,151.12800	1.15113	1,176.476	14.42	0.00	0	500.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	9.27550	0.00928		10.32800	0.01033	9.275	14.42	0.00	0	30,800.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	14.25500	0.01426		15.81060	0.01581	14.255	13.94	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	1,031.45500	1.03145		1,006.61060	1.00661	1,031.455	13.94	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	936.11890	0.93612		911.72390	0.91172	936.119	13.62	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	18.91890	0.01892		20.92390	0.02092	18.919	13.62	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	750.18160	0.75018		727.05350	0.72705	750.182	12.98	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	32.98160	0.03298		36.25350	0.03625	32.982	12.98	0.00	0	46,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	85.19750	0.08520		95.75680	0.09576	85.198	12.86	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	502.39750	0.50240		486.55680	0.48656	502.398	12.86	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	92.51450	0.09251		96.10170	0.09610	92.515	14.74	0.00	0	31,212.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	625.31450	0.62531		655.30170	0.65530	625.314	14.74	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,258.25460	1.25825		1,290.00050	1.29000	1,258.255	16.90	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	25.45460	0.02545		30.80050	0.03080	25.455	16.90	0.00	0	7,900.00
€ / R	On	21/11/2013	Any day expiry			12.07570	12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Call	445.75650	0.44576		447.25760	0.44726	445.757	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Put	260.05650	0.26006		261.55760	0.26156	260.057	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Call	440.35060	0.44035		441.85730	0.44186	440.351	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Put	264.65060	0.26465		266.15730	0.26616	264.651	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Call	434.99470	0.43499		436.50680	0.43651	434.995	13.05	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Put	269.29470	0.26929		270.80680	0.27081	269.295	13.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			13.43920	13.43920		13.41490	13.41490		14.29	10,751,360.00	800	31,473.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,256.33800	2.25634		2,232.04930	2.23205	2,256.338	16.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	17.13800	0.01714		17.14930	0.01715	17.138	16.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	2,019.16890	2.01917		1,994.48630	1.99449	2,019.169	15.82	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	22.96890	0.02297		22.58630	0.02259	22.969	15.82	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	1,970.60760	1.97061		1,945.82120	1.94582	1,970.608	15.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	24.40760	0.02441		23.92120	0.02392	24.408	15.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	1,922.14010	1.92214		1,897.24110	1.89724	1,922.140	15.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	25.94010	0.02594		25.34110	0.02534	25.940	15.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,049.44470	1.04944		1,027.53130	1.02753	1,049.445	13.55	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	110.24470	0.11024		112.63130	0.11263	110.245	13.55	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	969.98860	0.96999		949.12320	0.94912	969.989	13.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	130.78860	0.13079		134.22320	0.13422	130.789	13.51	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	633.49910	0.63350		622.36590	0.62237	633.499	13.83	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	294.29910	0.29430		307.46590	0.30747	294.299	13.83	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future			13.62900	13.62900		13.60670	13.60670		14.65	0.00	0	7,837.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,309.13180	1.30913		1,288.64310	1.28864	1,309.132	13.78	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	170.13180	0.17013		171.94310	0.17194	170.132	13.78	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	172.38190	0.17238		174.31020	0.17431	172.382	13.77	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,301.38190	1.30138		1,281.01020	1.28101	1,301.382	13.77	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,293.65380	1.29365		1,273.40050	1.27340	1,293.654	13.77	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	174.65380	0.17465		176.70050	0.17670	174.654	13.77	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future			13.81640	13.81640		13.79590	13.79590		15.08	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	784.82460	0.78482		780.43470	0.78043	784.825	15.07	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	758.42460	0.75842		774.53470	0.77453	758.425	15.07	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	780.74010	0.78074		776.48220	0.77648	780.740	15.08	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	764.34010	0.76434		780.58220	0.78058	764.340	15.08	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	776.75860	0.77676		772.56600	0.77257	776.759	15.10	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	770.35860	0.77036		786.66600	0.78667	770.359	15.10	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future			14.23770	14.23770		14.20700	14.20700		15.86	0.00	0	1,000.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Put	736.75960	0.73676		745.86650	0.74587	736.760	15.18	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Call	1,284.45960	1.28446		1,262.86650	1.26287	1,284.460	15.18	0.00	0	0.00

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 12/12/2014	Foreign Exchange Future	13.70	Call	1,279.78270	1.27978	1,258.26830	1.25827	1,279.783	15.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	742.08270	0.74208	751.26830	0.75127	742.083	15.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,275.13050	1.27513	1,253.68870	1.25369	1,275.131	15.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	747.43050	0.74743	756.68870	0.75669	747.431	15.21	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.82120	109.82120	109.84225	109.84225			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	117.99	Put	8,168.80000	8.16880	8,147.75000	8.14775	8,168.800		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	8,178.80000	8.17880	8,157.75000	8.15775	8,178.800		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	8,188.80000	8.18880	8,167.75000	8.16775	8,188.800		0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.38473	111.38473	111.40610	111.40610			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	394.73000	0.39473	416.10000	0.41610	394.730		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	Call	384.73000	0.38473	406.10000	0.40610	384.730		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	111.01	Call	374.73000	0.37473	396.10000	0.39610	374.730		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
2038	On 01/08/2013	Bond Future			107.28953	107.28953	107.30866	107.30866			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	7,700.47000	7.70047	7,681.34000	7.68134	7,700.470		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 01/08/2013	Bond Future	115.00	Put	7,710.47000	7.71047	7,691.34000	7.69134	7,710.470		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	7,720.47000	7.72047	7,701.34000	7.70134	7,720.470		0.00	0	0.00
2038	On 07/11/2013	Bond Future			108.81691	108.81691	108.83626	108.83626			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	1,173.09000	1.17309	1,153.74000	1.15374	1,173.090		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	1,183.09000	1.18309	1,163.74000	1.16374	1,183.090		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	1,193.09000	1.19309	1,173.74000	1.17374	1,193.090		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.82740	109.82740	109.84642	109.84642			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	118.99	Put	9,162.60000	9.16260	9,143.58000	9.14358	9,162.600		0.00	0	0.00
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	9,172.60000	9.17260	9,153.58000	9.15358	9,172.600		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	119.01	Put	9,182.60000	9.18260	9,163.58000	9.16358	9,182.600		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.58013	110.58013	111.41026	111.41026			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	590.13000	0.59013	1,420.26000	1.42026	590.130		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	110.00	Call	580.13000	0.58013	1,410.26000	1.41026	580.130		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	570.13000	0.57013	1,400.26000	1.40026	570.130		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
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			402.50200	402.50200	401.86800	401.86800			0.00	0	0.00
AL37	On 07/11/2013	Index Future			407.55200	407.55200	407.53500	407.53500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.01700	413.01700	413.00100	413.00100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL7T	On 01/08/2013	Index Future			474.99700		474.99700		473.28500	473.28500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			480.64100		480.64100		479.96000	479.96000			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			487.08700		487.08700		486.39700	486.39700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			426.18600		426.18600		425.32800	425.32800			25,571,160.00	6	0.00
ALBI	On 07/11/2013	Index Future			431.11500		431.11500		431.32700	431.32700			0.00	0	763.00
ALBI	On 06/02/2014	Index Future			436.89700		436.89700		437.11100	437.11100			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.91430		8.91430		8.91950	8.91950		11.80	624,001.00	70	6,745.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	432.04650		0.43205		437.67450	0.43767	432.047	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	17.74650		0.01775		18.17450	0.01817	17.747	10.90	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	95.15400		0.09515		94.77750	0.09478	95.154	11.58	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	209.45400		0.20945		214.27750	0.21428	209.454	11.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	160.97840		0.16098		165.23360	0.16523	160.978	11.78	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	136.67840		0.13668		135.73360	0.13573	136.678	11.78	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	156.14150		0.15614		160.32700	0.16033	156.141	11.80	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	141.84150		0.14184		140.82700	0.14083	141.841	11.80	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	151.34940		0.15135		155.49690	0.15550	151.349	11.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	147.04940		0.14705		145.99690	0.14600	147.049	11.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	36.75390		0.03675		39.04730	0.03905	36.754	12.51	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	422.45390		0.42245		419.54730	0.41955	422.454	12.51	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	2.21510		0.00222		2.31210	0.00231	2.215	17.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,387.91510		1.38792		1,382.81210	1.38281	1,387.915	17.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			8.97630		8.97630		8.98300	8.98300		12.05	0.00	0	8,694.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	716.97950		0.71698		723.55480	0.72355	716.979	11.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	40.67950		0.04068		40.55480	0.04055	40.679	11.62	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	480.13180		0.48013		485.60580	0.48561	480.132	11.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	103.83180		0.10383		102.60580	0.10261	103.832	11.67	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	147.70500		0.14771		150.57410	0.15057	147.705	12.70	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	471.40500		0.47141		467.57410	0.46757	471.405	12.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	110.33180		0.11033		112.73000	0.11273	110.332	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	594.03180		0.59403		589.73000	0.58973	594.032	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	108.23930		0.10824		110.61900	0.11062	108.239	13.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	601.93930		0.60194		597.61900	0.59762	601.939	13.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	106.18320		0.10618		108.54630	0.10855	106.183	13.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	609.88320		0.60988		605.54630	0.60555	609.883	13.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	84.16240		0.08416		86.31620	0.08632	84.162	13.27	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	707.86240		0.70786		703.31620	0.70332	707.862	13.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	25.67710		0.02568		26.35300	0.02635	25.677	15.12	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,349.37710		1.34938		1,343.35300	1.34335	1,349.377	15.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	17.35950		0.01736		17.64090	0.01764	17.360	16.13	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,641.05950		1.64106		1,634.64090	1.63464	1,641.060	16.13	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.04780		9.04780		9.05560	9.05560		12.14	0.00	0	2,900.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	198.48730		0.19849		201.67500	0.20168	198.487	12.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	640.68730		0.64069		636.07500	0.63608	640.687	12.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	195.97750		0.19598		199.13450	0.19913	195.978	13.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	648.17750		0.64818		643.53450	0.64353	648.178	13.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	655.71470		0.65571		651.04920	0.65105	655.715	13.03	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	193.51470		0.19351		196.64920	0.19665	193.515	13.03	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.12080		9.12080		9.12860	9.12860		12.29	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	191.72170		0.19172		194.26110	0.19426	191.722	13.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	960.92170		0.96092		955.66110	0.95566	960.922	13.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	189.86120		0.18986		192.38180	0.19238	189.861	13.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	969.06120		0.96906		963.78180	0.96378	969.061	13.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	188.02070		0.18802		190.52560	0.19053	188.021	13.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	977.22070		0.97722		971.92560	0.97193	977.221	13.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.59640		9.59640		9.57660	9.57660		13.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,430.88440		2.43088	2,413.04170	2,413.04170	2,413.04170	2,430.884	14.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	84.48440		0.08448	86.44170	86.44170	86.44170	84.484	14.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,384.41300		2.38441	2,366.62210	2,366.62210	2,366.62210	2,384.413	14.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	88.01300		0.08801	90.02210	90.02210	90.02210	88.013	14.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	91.67580		0.09168	93.73770	93.73770	93.73770	91.676	13.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,338.07580		2.33808	2,320.33770	2,320.33770	2,320.33770	2,338.076	13.92	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.69830		9.69830		9.68920	9.68920		13.61	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	627.41920		0.62742	620.52200	620.52200	620.52200	627.419	13.65	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	19.11920		0.01912	21.32200	21.32200	21.32200	19.119	13.65	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	618.33340		0.61833	611.51570	611.51570	611.51570	618.333	13.64	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	20.03340		0.02003	22.31570	22.31570	22.31570	20.033	13.64	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	609.28400		0.60928	602.54750	602.54750	602.54750	609.284	13.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	20.98400		0.02098	23.34750	23.34750	23.34750	20.984	13.63	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.79940		9.79940		9.79170	9.79170		13.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	269.49840		0.26950	270.60480	270.60480	270.60480	269.498	14.05	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	410.09840		0.41010	418.90480	418.90480	418.90480	410.098	14.05	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	265.89250		0.26589	267.02150	267.02150	267.02150	265.893	14.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	416.49250		0.41649	425.32150	425.32150	425.32150	416.493	14.07	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	262.33080		0.26233	263.48400	263.48400	263.48400	262.331	14.10	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	422.93080		0.42293	431.78400	431.78400	431.78400	422.931	14.10	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			123.19620		123.19620		-91.90390	-91.90390			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			427.18810		427.18810		403.02240	403.02240			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			514.65950		514.65950		486.13990	486.13990			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			260.28280		260.28280		246.45080	246.45080			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			120.04700		120.04700		106.73790	106.73790			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.42480		0.42480		0.89390	0.89390			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			132.24500		132.24500		111.59650	111.59650			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			21.89490		21.89490		19.36830	19.36830			0.00	0	30,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550		106.44550	106.44550			0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			108.77040		108.77040		99.45540	99.45540			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.73870		10.73870		10.73810	10.73810		14.79	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	910.24440		0.91024	910.59030	910.59030	910.59030	910.244	15.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	11.54440		0.01154	12.49030	12.49030	12.49030	11.544	15.00	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	900.73210		0.90073	901.04560	901.04560	901.04560	900.732	14.99	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	12.03210		0.01203	12.94560	12.94560	12.94560	12.032	14.99	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	891.23820		0.89124	891.51620	891.51620	891.51620	891.238	14.98	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	12.53820		0.01254	13.41620	13.41620	13.41620	12.538	14.98	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.88360		10.88360		10.88510	10.88510		15.32	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	446.15270		0.44615	441.52060	441.52060	441.52060	446.153	15.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	352.55270		0.35255	346.42060	346.42060	346.42060	352.553	15.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	441.30550		0.44131		436.64790	0.43665	441.306	15.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	357.70550		0.35771		351.54790	0.35155	357.706	15.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	436.49920		0.43650		431.81400	0.43181	436.499	15.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	362.89920		0.36290		356.71400	0.35671	362.899	15.21	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63030		1.63030		1.62070	1.62070		13.59	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,414.82120		0.14148		1,323.15360	0.13232	1,414.821	14.24	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	11.82120		0.00118		16.15360	0.00162	11.821	14.24	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,318.04860		0.13180		1,228.02780	0.12280	1,318.049	14.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	15.04860		0.00150		21.02780	0.00210	15.049	14.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,223.43940		0.12234		1,135.22980	0.11352	1,223.439	13.96	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	20.43940		0.00204		28.22980	0.00282	20.439	13.96	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64100		1.64100		1.63160	1.63160		14.14	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	542.16430		0.05422		508.80360	0.05088	542.164	14.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	632.16430		0.06322		692.80360	0.06928	632.164	14.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	502.44300		0.05024		471.56370	0.04716	502.443	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	692.44300		0.06924		755.56370	0.07556	692.443	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	465.30450		0.04653		436.78210	0.04368	465.304	14.98	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	755.30450		0.07553		820.78210	0.08208	755.304	14.98	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			113.62706		113.62706		111.17676	111.17676			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	1,362.94000		1.36294		3,813.24000	3.81324	1,362.940		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 01/08/2013	Bond Future	115.00	Put	1,372.94000		1.37294		3,823.24000	3.82324	1,372.940		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	1,382.94000		1.38294		3,833.24000	3.83324	1,382.940		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.94313		110.94313		111.37401	111.37401			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	953.13000		0.95313		1,384.01000	1.38401	953.130		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	110.00	Call	943.13000		0.94313		1,374.01000	1.37401	943.130		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	933.13000		0.93313		1,364.01000	1.36401	933.130		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
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.48000		85.27713		9.49623	85.15273			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	3,815.07000		3.81507		3,939.47000	3.93947	3,815.070		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,225.80000		74.22580		74,101.40000	74.10140	74,225.800		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 07/11/2013	Bond Future			9.64837		82.34943		9.61858	82.57232			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	9,414.81000		9.41481		9,191.92000	9.19192	9,414.810		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	9,326.53000		9.32653		9,103.64000	9.10364	9,326.530		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	9,238.38000		9.23838		9,015.49000	9.01549	9,238.380		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.76617		83.45387		9.73536	83.67988			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,682.30000		1.68230		1,456.29000	1.45629	1,682.300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,606.77000		1.60677	1,380.76000	1.38076	1,606.770			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,531.35000		1.53135	1,305.34000	1.30534	1,531.350			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			425.71800		425.71800	424.86800	424.86800				1,204,781,940.00	283	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	445.99	Put	202,720.00000		20.27200	211,220.00000	21.12200	202,720.000			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	202,820.00000		20.28200	211,320.00000	21.13200	202,820.000			0.00	0	0.00
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 01/08/2013	GOVI	446.01	Put	202,920.00000		20.29200	211,420.00000	21.14200	202,920.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.66300		430.66300	430.86600	430.86600				163,651,940.00	38	99.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	153,270.00000		15.32700	151,300.00000	15.13000	153,270.000			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	153,370.00000		15.33700	151,400.00000	15.14000	153,370.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	153,470.00000		15.34700	151,500.00000	15.15000	153,470.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.43900		436.43900	436.63900	436.63900				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	35,510.00000		3.55100	33,510.00000	3.35100	35,510.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	35,610.00000		3.56100	33,610.00000	3.36100	35,610.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	35,710.00000		3.57100	33,710.00000	3.37100	35,710.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.34700		442.34700	442.55000	442.55000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	3,570.00000		0.35700	5,600.00000	0.56000	3,570.000			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	442.00	Call	3,470.00000		0.34700	5,500.00000	0.55000	3,470.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	3,370.00000		0.33700	5,400.00000	0.54000	3,370.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000	0.00000	0.00000	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
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			196.85100		196.85100	196.84500	196.84500				606,301,080.00	308	0.00
IGOV	On 07/11/2013	Index Future			199.47000		199.47000	199.64800	199.64800				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			202.16900		202.16900	202.35000	202.35000				0.00	0	164.00
ILBI	On 01/08/2013	Index Future			532.42800		532.42800	534.15100	534.15100				0.00	0	0.00
ILBI	On 07/11/2013	Index Future			540.07600		540.07600	541.82400	541.82400				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			547.45400		547.45400	549.22500	549.22500				0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773			15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
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			5.14000		94.86000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.18000		94.82000		5.20000	94.80000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.23000		94.77000		5.24000	94.76000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.31000		94.69000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.39000		94.61000		5.40000	94.60000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.48000		94.52000		5.50000	94.50000			0.00	0	1,000.00
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			5.71000		94.29000		5.73000	94.27000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.03000		93.97000		6.06000	93.94000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.35000		93.65000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.68000		93.32000		6.73000	93.27000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.95000		93.05000		7.01000	92.99000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.20000		92.80000		7.25000	92.75000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.86930		7.86930		7.92290	7.92290		9.92	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	305.35210		0.30535	351.78190	0.35178		305.352	10.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	26.05210		0.02605	18.88190	0.01888		26.052	10.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	296.97430		0.29697	342.99800	0.34300		296.974	10.57	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	27.67430		0.02767	20.09800	0.02010		27.674	10.57	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	288.67850		0.28868	334.28040	0.33428		288.678	10.55	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	29.37850		0.02938	21.38040	0.02138		29.378	10.55	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.92660		7.92660		7.98080	7.98080		11.16	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	137.50290		0.13750	160.47400	0.16047		137.503	11.77	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	350.90290		0.35090	319.67400	0.31967		350.903	11.77	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	134.58120		0.13458	157.23680	0.15724		134.581	11.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	357.98120		0.35798	326.43680	0.32644		357.981	11.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	131.71650		0.13172	154.06140	0.15406		131.716	11.82	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	365.11650		0.36512	333.26140	0.33326		365.117	11.82	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.95680		9.95680	0.10041	9.91500	9.91500		15.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	1,747.48160		0.17475	0.10041	1,605.12610	0.16051	1,747.482	15.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,579.48160		0.25795	0.10041	2,855.12610	0.28551	2,579.482	15.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,703.64560		0.17036	0.10041	1,563.82230	0.15638	1,703.646	15.09	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,635.64560		0.26356	0.10041	2,913.82230	0.29138	2,635.646	15.09	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,660.52990		0.16605	0.10041	1,523.24730	0.15232	1,660.530	15.08	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,692.52990		0.26925	0.10041	2,973.24730	0.29732	2,692.530	15.08	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.76500		103.23982		7.82604	102.83424			91,573,720.34	887	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	7.29	Put	3,230.00000		3.23000		3,635.58000	3.63558	3,230.000		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	3,160.63000		3.16063		3,566.21000	3.56621	3,160.630		0.00	0	0.00
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 01/08/2013	Bond Future	7.31	Put	3,091.32000		3.09132		3,496.90000	3.49690	3,091.320		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.90923		100.51027		7.93117	100.36876			0.00	0	11,644.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Put	9,731.86000		9.73186		9,873.37000	9.87337	9,731.860		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	9,659.13000		9.65913		9,800.64000	9.80064	9,659.130		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	9,586.45000		9.58645		9,727.96000	9.72796	9,586.450		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.00925		101.85832		8.03208	101.71500			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,070.89000		1.07089		1,214.21000	1.21421	1,070.890		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,007.21000		1.00721		1,150.53000	1.15053	1,007.210		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	943.57000		0.94357		1,086.89000	1.08689	943.570		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.10000		119.70246		6.13626	119.62513		3.10	1,071,576,421.92	8,952	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,246.83000		90.24683		90,169.50000	90.16950	90,246.830	3.23	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	3.23	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.28268		114.49775		6.27832	114.50584		3.05	6,640,869.50	58	21,698.00
R157	On 07/11/2013	Bond Future	5.59	Call	245.38000		0.24538		250.11000	0.25011	245.380	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,539.45000		1.53945		1,536.09000	1.53609	1,539.450	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	249.96000		0.24996		254.74000	0.25474	249.960	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,525.21000		1.52521		1,521.90000	1.52190	1,525.210	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	254.61000		0.25461		259.44000	0.25944	254.610	3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,511.04000		1.51104		1,507.78000	1.50778	1,511.040	3.00	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.44466		116.03347		6.43946	116.04176		2.63	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	366.01000		0.36601		370.24000	0.37024	366.010	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,659.29000		1.65929		1,655.23000	1.65523	1,659.290	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	370.44000		0.37044		374.69000	0.37469	370.440	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,647.52000		1.64752		1,643.48000	1.64348	1,647.520	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,635.79000		1.63579		1,631.78000	1.63178	1,635.790	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	374.90000		0.37490		379.18000	0.37918	374.900	2.58	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.64136		110.79522		6.63509	110.80363		2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	252.41000		0.25241		255.24000	0.25524	252.410	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,224.75000		2.22475		2,219.17000	2.21917	2,224.750	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	255.09000		0.25509		257.94000	0.25794	255.090	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,213.67000		2.21367		2,208.11000	2.20811	2,213.670	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	257.79000		0.25779		260.66000	0.26066	257.790	2.36	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,202.61000		2.20261		2,197.07000	2.19707	2,202.610	2.36	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.90214		112.31502		6.89432	112.32355			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	176.92000		0.17692		168.39000	0.16839	176.920		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	166.00000		0.16600		157.47000	0.15747	166.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	155.08000		0.15508		146.55000	0.14655	155.080		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			8.12000		120.50156		8.15601	120.17322		14.52	1,586,403,037.40	13,165	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	16,182.70000		16.18270		16,511.04000	16.51104	16,182.700	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,494.39000		13.49439		13,822.73000	13.82273	13,494.390	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.18	0.00	0	0.00

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 01/08/2013	Bond Future	6.80	Put	12,965.55000		12.96555	13,293.89000	13.29389	12,965.550	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.00	Put	10,879.03000		10.87903	11,207.37000	11.20737	10,879.030	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.20	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.20	Put	8,837.76000		8.83776	9,166.10000	9.16610	8,837.760	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.25	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.25	Put	8,334.38000		8.33438	8,662.72000	8.66272	8,334.380	14.18	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.50	Put	5,858.29000		5.85829	6,186.63000	6.18663	5,858.290	14.26	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.50	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.26	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.80	Call	0.00000		0.00000	0.03000	0.00003	0.000	14.37	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.80	Put	2,974.50000		2.97450	3,302.87000	3.30287	2,974.500	14.37	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.00	Call	0.00000		0.00000	22.87000	0.02287	0.000	14.43	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.00	Put	1,103.41000		1.10341	1,454.62000	1.45462	1,103.410	14.43	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.83	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.80	Call	5,990.85000		5.99085	5,662.51000	5.66251	5,990.850	14.83	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	9.00	Call	7,671.57000		7.67157	7,343.23000	7.34323	7,671.570	14.94	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.94	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	128.26	Call	111,229.15000		111.22915	110,900.81000	110.90081	111,229.150	15.07	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	15.07	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			8.26149		121.83118	8.25735	121.86796		14.56	12,792,273.90	105	56,359.00	
R186	On 07/11/2013	Bond Future	6.50	Call	141.18000		0.14118	146.66000	0.14666	141.180	14.26	0.00	0	5,290.00	
R186	On 07/11/2013	Bond Future	6.50	Put	17,355.49000		17.35549	17,324.19000	17.32419	17,355.490	14.26	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	6.75	Call	261.32000		0.26132	269.91000	0.26991	261.320	14.26	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	6.75	Put	14,829.22000		14.82922	14,801.03000	14.80103	14,829.220	14.26	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.00	Call	2,622.78000		2.62278	2,656.18000	2.65618	2,622.780	14.48	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	8.00	Put	4,977.70000		4.97770	4,974.32000	4.97432	4,977.700	14.48	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Call	3,155.99000		3.15599	3,191.80000	3.19180	3,155.990	14.53	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Put	4,241.98000		4.24198	4,241.01000	4.24101	4,241.980	14.53	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Call	3,196.32000		3.19632	3,232.29000	3.23229	3,196.320	14.53	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Put	4,192.39000		4.19239	4,191.58000	4.19158	4,192.390	14.53	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	3,236.95000		3.23695	3,273.08000	3.27308	3,236.950	14.53	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	4,143.20000		4.14320	4,142.55000	4.14255	4,143.200	14.53	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.25	Call	3,616.73000		3.61673	3,654.20000	3.65420	3,616.730	14.56	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.25	Put	3,718.84000		3.71884	3,719.53000	3.71953	3,718.840	14.56	0.00	0	250.00	
R186	On 07/11/2013	Bond Future	8.50	Call	4,807.33000		4.80733	4,847.77000	4.84777	4,807.330	14.69	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.50	Put	2,715.52000		2.71552	2,719.18000	2.71918	2,715.520	14.69	0.00	0	4,000.00	
R186	On 07/11/2013	Bond Future	8.75	Call	6,162.02000		6.16202	6,204.21000	6.20421	6,162.020	14.82	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	1,933.41000		1.93341	1,938.82000	1.93882	1,933.410	14.82	0.00	0	1,030.00	
R186	On 07/11/2013	Bond Future	9.00	Call	7,654.64000		7.65464	7,697.55000	7.69755	7,654.640	14.96	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	9.00	Put	1,344.66000		1.34466	1,350.79000	1.35079	1,344.660	14.96	0.00	0	1,200.00	
R186	On 06/02/2014	Bond Future			8.35658		118.17501	8.35227	118.21245		14.76	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Call	2,759.58000		2.75958	2,784.85000	2.78485	2,759.580	14.56	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	8,291.34000		8.29134	8,279.17000	8.27917	8,291.340	14.56	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	2,789.57000		2.78957	2,814.98000	2.81498	2,789.570	14.56	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	8,228.73000		8.22873	8,216.70000	8.21670	8,228.730	14.56	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	8,166.10000		8.16610	8,154.21000	8.15421	8,166.100	14.56	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	2,819.45000		2.81945	2,845.00000	2.84500	2,819.450	14.56	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.45545		119.77500	8.45098	119.81296		14.53	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	1,918.25000		1.91825	1,935.31000	1.93531	1,918.250	14.27	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	14,366.76000		14.36676	14,345.86000	14.34586	14,366.760	14.27	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	1,937.55000		1.93755	1,954.71000	1.95471	1,937.550	14.27	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	14,288.32000		14.28832	14,267.52000	14.26752	14,288.320	14.27	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	1,956.99000		1.95699	1,974.26000	1.97426	1,956.990	14.27	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	14,210.13000		14.21013	14,189.44000	14.18944	14,210.130	14.27	0.00	0	0.00	
R186	On 07/08/2014	Bond Future			8.55544		116.12683	8.55081	116.16525		0.00	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	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	Put	2,232.10000		2.23210	2,193.68000	2.19368	2,232.100	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
R186	On 07/08/2014	Bond Future	8.30	Put	2,146.92000	2.14692		2,108.50000	2.10850		2,146.920		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	2,061.82000	2.06182		2,023.40000	2.02340		2,061.820		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R197	On 01/08/2013	Bond Future			277.89255	277.89255		277.94697	277.94697				124,773,754.95	449	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	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	17,097.45000	17.09745		17,043.03000	17.04303		17,097.450		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	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	17,107.45000	17.10745		17,053.03000	17.05303		17,107.450		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	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	17,117.45000	17.11745		17,063.03000	17.06303		17,117.450		0.00	0	0.00
R197	On 07/11/2013	Bond Future			281.84889	281.84889		281.90396	281.90396				0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	1,858.89000	1.85889		1,913.96000	1.91396		1,858.890		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	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	1,848.89000	1.84889		1,903.96000	1.90396		1,848.890		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	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	1,838.89000	1.83889		1,893.96000	1.89396		1,838.890		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	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.29000	105.61791		5.30510	105.59750			1.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,372.23000	68.37223		68,351.82000	68.35182		68,372.230	2.07	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	2.07	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.35048	107.03886		5.30663	107.08670			1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	140.48000	0.14048		154.63000	0.15463		140.480	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	754.40000	0.75440		720.71000	0.72071		754.400	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	143.45000	0.14345		157.81000	0.15781		143.450	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	746.37000	0.74637		712.89000	0.71289		746.370	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	146.47000	0.14647		161.03000	0.16103		146.470	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	738.39000	0.73839		705.11000	0.70511		738.390	1.67	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.33124	104.06603		5.27400	104.11458			1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	368.91000	0.36891		393.35000	0.39335		368.910	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	446.32000	0.44632		422.21000	0.42221		446.320	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	372.90000	0.37290		397.50000	0.39750		372.900	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	441.82000	0.44182		417.87000	0.41787		441.820	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	437.34000	0.43734		413.55000	0.41355		437.340	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	376.91000	0.37691		401.67000	0.40167		376.910	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.27966	105.47498		5.19803	105.52421			1.04	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	235.66000	0.23566		254.83000	0.25483		235.660	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	561.87000	0.56187		531.81000	0.53181		561.870	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	237.87000	0.23787		257.16000	0.25716		237.870	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	558.02000	0.55802		528.08000	0.52808		558.020	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	240.09000	0.24009		259.51000	0.25951		240.090	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	554.18000	0.55418		524.37000	0.52437		554.180	1.02	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.06225	102.51249		4.92422	102.56240				0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	82.23000	0.08223		132.14000	0.13214		82.230		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.30	Call	85.84000		0.08584		135.75000	0.13575	85.840		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	89.44000		0.08944		139.35000	0.13935	89.440		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 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			208.64391		208.64391		208.68156	208.68156			185,693,079.90	890	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	14,346.09000		14.34609		14,308.44000	14.30844	14,346.090		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		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	14,356.09000		14.35609		14,318.44000	14.31844	14,356.090		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		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	14,366.09000		14.36609		14,328.44000	14.32844	14,366.090		0.00	0	0.00
R202	On 07/11/2013	Bond Future			211.13349		211.13349		211.65248	211.65248			0.00	0	42,966.00
R202	On 07/11/2013	Bond Future	208.99	Call	2,143.49000		2.14349		2,662.48000	2.66248	2,143.490		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		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	2,133.49000		2.13349		2,652.48000	2.65248	2,133.490		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		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	2,123.49000		2.12349		2,642.48000	2.64248	2,123.490		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		0.00	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			6.80000		108.33915		6.83622	108.20726		5.67	20,151,081.90	186	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,125.95000		95.12595		94,994.06000	94.99406	95,125.950		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.96840		105.55990		6.96430	105.57387		5.70	0.00	0	7,179.00
R203	On 07/11/2013	Bond Future	5.71	Call	110.52000		0.11052		114.00000	0.11400	110.520		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,507.82000		4.50782		4,497.33000	4.49733	4,507.820		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	213.12000		0.21312		218.54000	0.21854	213.120		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,612.65000		3.61265		3,604.10000	3.60410	3,612.650		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	217.88000		0.21788		223.37000	0.22337	217.880		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,581.98000		3.58198		3,573.50000	3.57350	3,581.980		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	222.84000		0.22284		228.41000	0.22841	222.840		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,551.53000		3.55153		3,543.13000	3.54313	3,551.530		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,330.38000		103.33038		103,344.35000	103.34435	103,330.380		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.09901		106.97569		7.09454	106.98995		5.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	388.26000		0.38826		393.67000	0.39367	388.260		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,133.80000		4.13380		4,124.95000	4.12495	4,133.800		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	510.13000		0.51013		516.53000	0.51653	510.130		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,624.97000		3.62497		3,617.11000	3.61711	3,624.970		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	517.27000		0.51727		523.72000	0.52372	517.270		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,599.04000		3.59904		3,591.23000	3.59123	3,599.040		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	524.49000		0.52449		530.99000	0.53099	524.490		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,573.20000		3.57320		3,565.44000	3.56544	3,573.200		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.23773		104.26284		7.23288	104.27727		5.23	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	430.65000		0.43065		435.34000	0.43534	430.650		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,008.32000		5.00832		4,998.58000	4.99858	5,008.320		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	435.81000		0.43581		440.53000	0.44053	435.810		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,982.10000		4.98210		4,972.39000	4.97239	4,982.100		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	441.01000		0.44101		445.76000	0.44576	441.010		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,955.92000		4.95592		4,946.24000	4.94624	4,955.920		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,148.29000		2.14829		2,159.59000	2.15959	2,148.290		0.00	0	16.00

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 08/05/2014	Bond Future	7.40	Put	1,666.87000		1.66687		1,663.74000	1.66374	1,666.870	5.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38916		105.69300		7.38386	105.70763			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	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	274.22000		0.27422		259.59000	0.25959	274.220		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	246.52000		0.24652		231.89000	0.23189	246.520		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	218.84000		0.21884		204.21000	0.20421	218.840		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			7.02000		105.31768		7.04110	105.22213		7.70	1,124,582,187.04	10,678	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,434.18000		96.43418		96,338.63000	96.33863	96,434.180	7.96	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.16790		106.64224		7.15309	106.70603		7.45	0.00	0	25,774.00
R204	On 07/11/2013	Bond Future	6.29	Call	381.44000		0.38144		398.37000	0.39837	381.440	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,247.17000		4.24717		4,200.31000	4.20031	4,247.170	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	389.37000		0.38937		406.54000	0.40654	389.370	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,210.08000		4.21008		4,163.46000	4.16346	4,210.080	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	397.43000		0.39743		414.84000	0.41484	397.430	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,173.14000		4.17314		4,126.76000	4.12676	4,173.140	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,301.49000		1.30149		1,337.83000	1.33783	1,301.490	7.41	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,027.49000		2.02749		2,000.04000	2.00004	2,027.490	7.41	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.27715		104.04194		7.26138	104.10669		7.54	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	859.12000		0.85912		881.08000	0.88108	859.120	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,580.16000		4.58016		4,537.37000	4.53737	4,580.160	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	869.70000		0.86970		891.85000	0.89185	869.700	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,547.89000		4.54789		4,505.29000	4.50529	4,547.890	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	880.39000		0.88039		902.71000	0.90271	880.390	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,515.75000		4.51575		4,473.32000	4.47332	4,515.750	7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.39660		105.45060		7.37979	105.51620		7.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	799.02000		0.79902		816.94000	0.81694	799.020	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,262.29000		6.26229		6,214.61000	6.21461	6,262.290	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	807.39000		0.80739		825.44000	0.82544	807.390	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,229.11000		6.22911		6,181.56000	6.18156	6,229.110	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	815.82000		0.81582		834.00000	0.83400	815.820	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,196.00000		6.19600		6,148.58000	6.14858	6,196.000	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.52320		102.86568		7.50522	102.93221			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	308.30000		0.30830		241.77000	0.24177	308.300		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	271.19000		0.27119		204.66000	0.20466	271.190		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	234.09000		0.23409		167.56000	0.16756	234.090		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			5.34000		101.34797		5.37549	101.33237		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,349.86000		30.34986		30,334.26000	30.33426	30,349.860	0.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.72	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.58508		102.74382		5.48633	102.76145		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	11.66000		0.01166		14.17000	0.01417	11.660	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	243.24000		0.24324		228.12000	0.22812	243.240	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	11.88000		0.01188		14.42000	0.01442	11.880	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	241.66000		0.24166		226.57000	0.22657	241.660	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	12.10000		0.01210		14.68000	0.01468	12.100	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	240.09000		0.24009		225.04000	0.22504	240.090	0.37	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			7.33500		99.99644		7.38610	99.73889		9.50	1,603,742,904.72	16,038	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,425.25000		92.42525		92,167.70000	92.16770	92,425.250	9.87	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.48010		101.22766		7.49708	101.14548		9.27	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	582.02000		0.58202		571.41000	0.57141	582.020	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,499.70000		4.49970		4,571.27000	4.57127	4,499.700	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	592.76000		0.59276		581.96000	0.58196	592.760	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,459.68000		4.45968		4,531.06000	4.53106	4,459.680	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	603.65000		0.60365		592.65000	0.59265	603.650	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,419.85000		4.41985		4,491.03000	4.49103	4,419.850	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.58736		98.94586		7.60523	98.86267		9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	962.38000		0.96238		946.67000	0.94667	962.380	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,498.25000		5.49825		5,565.73000	5.56573	5,498.250	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	974.03000		0.97403		958.15000	0.95815	974.030	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,460.70000		5.46070		5,528.01000	5.52801	5,460.700	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	985.78000		0.98578		969.74000	0.96974	985.780	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,423.29000		5.42329		5,490.44000	5.49044	5,423.290	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70551		100.28552		7.72438	100.20118		9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	893.31000		0.89331		880.03000	0.88003	893.310	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,965.92000		7.96592		8,036.98000	8.03698	7,965.920	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	902.33000		0.90233		888.93000	0.88893	902.330	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,926.28000		7.92628		7,997.22000	7.99722	7,926.280	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	911.43000		0.91143		897.91000	0.89791	911.430	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,886.74000		7.88674		7,957.56000	7.95756	7,886.740	9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.82955		98.02085		7.84951	97.93536			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	600.23000		0.60023		685.72000	0.68572	600.230		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	557.07000		0.55707		642.56000	0.64256	557.070		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	513.93000		0.51393		599.42000	0.59942	513.930		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			7.48000		98.15285		7.54106	97.81182		10.23	395,163,374.10	4,026	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,108.38000		89.10838		88,767.35000	88.76735	89,108.380	10.60	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	10.60	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.61995		95.94274		7.64727	95.79534		10.71	95,942.74	1	14,453.00
R208	On 07/11/2013	Bond Future	6.79	Call	573.39000		0.57339		551.57000	0.55157	573.390	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,188.66000		5.18866		5,314.24000	5.31424	5,188.660	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	584.43000		0.58443		562.24000	0.56224	584.430	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,142.47000		5.14247		5,267.68000	5.26768	5,142.470	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	595.62000		0.59562		573.06000	0.57306	595.620	10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.81	Put	5,096.48000		5.09648		5,221.32000	5.22132	5,096.480	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,811.68000		1.81168		1,755.02000	1.75502	1,811.680	10.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,462.21000		2.46221		2,552.95000	2.55295	2,462.210	10.66	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.71973		97.22957		7.74830	97.08025		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,282.34000		6.28234		6,401.53000	6.40153	6,282.340	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	982.02000		0.98202		951.89000	0.95189	982.020	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	994.46000		0.99446		964.02000	0.96402	994.460	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,238.87000		6.23887		6,357.75000	6.35775	6,238.870	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,007.47000		1.00747		976.69000	0.97669	1,007.470	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,196.01000		6.19601		6,314.55000	6.31455	6,196.010	10.09	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.82384		95.14941		7.85377	94.99804		10.38	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	851.00000		0.85100		826.67000	0.82667	851.000	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,023.24000		9.02324		9,150.28000	9.15028	9,023.240	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	860.37000		0.86037		835.81000	0.83581	860.370	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,976.60000		8.97660		9,103.41000	9.10341	8,976.600	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	869.82000		0.86982		845.04000	0.84504	869.820	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,930.06000		8.93006		9,056.65000	9.05665	8,930.060	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.93134		96.45453		7.96271	96.30115		10.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	694.87000		0.69487		848.25000	0.84825	694.870	10.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	645.50000		0.64550		798.88000	0.79888	645.500	10.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	596.17000		0.59617		749.55000	0.74955	596.170	10.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.00	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			8.89000		76.61595		8.90596	76.49313		20.95	554,622,862.05	7,239	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	20.55	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,383.01000		7.38301		7,505.83000	7.50583	7,383.010	20.55	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,666.84000		66.66684		66,544.02000	66.54402	66,666.840	21.56	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000		0.00000	0.00000	0.000	21.56	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.03030		74.20172		9.00033	74.42756		22.31	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,189.35000		2.18935		2,295.17000	2.29517	2,189.350	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,137.68000		5.13768		5,017.66000	5.01766	5,137.680	22.17	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,606.47000		2.60647		2,723.89000	2.72389	2,606.470	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,448.30000		4.44830		4,339.88000	4.33988	4,448.300	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,637.93000		2.63793		2,756.17000	2.75617	2,637.930	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,401.68000		4.40168		4,294.08000	4.29408	4,401.680	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,669.61000		2.66961		2,788.67000	2.78867	2,669.610	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,355.40000		4.35540		4,248.62000	4.24862	4,355.400	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,278.12000		4.27812		4,431.25000	4.43125	4,278.120	22.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,655.30000		2.65530		2,582.59000	2.58259	2,655.300	22.46	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,912.29000		4.91229		5,075.64000	5.07564	4,912.290	22.55	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,213.75000		2.21375		2,151.26000	2.15126	2,213.750	22.55	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,355.18000		5.35518		5,524.85000	5.52485	5,355.180	22.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,953.61000		1.95361		1,897.44000	1.89744	1,953.610	22.61	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,282.76000		6.28276		6,463.81000	6.46381	6,282.760	22.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,508.07000		1.50807		1,463.28000	1.46328	1,508.070	22.73	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.11907		75.19697		9.08820	75.42592		21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,860.18000		2.86018		2,960.56000	2.96056	2,860.180	21.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Put	7,349.17000		7.34917	7,220.60000	7.22060	7,349.170	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	2,887.31000		2.88731	2,988.30000	2.98830	2,887.310	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	7,295.17000		7.29517	7,167.21000	7.16721	7,295.170	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	7,241.66000		7.24166	7,114.31000	7.11431	7,241.660	21.50	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	2,914.79000		2.91479	3,016.39000	3.01639	2,914.790	21.50	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.20904		73.07012	9.17726	73.30209		22.25	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	1,998.87000		1.99887	2,067.92000	2.06792	1,998.870	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	13,140.81000		13.14081	12,977.89000	12.97789	13,140.810	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	2,017.21000		2.01721	2,086.71000	2.08671	2,017.210	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	13,068.49000		13.06849	12,906.02000	12.90602	13,068.490	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	2,035.66000		2.03566	2,105.62000	2.10562	2,035.660	21.88	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	12,996.42000		12.99642	12,834.41000	12.83441	12,996.420	21.88	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.29936		74.07244	9.26663	74.30759		0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	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	Put	1,896.83000		1.89683	1,661.68000	1.66168	1,896.830	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	1,822.25000		1.82225	1,587.10000	1.58710	1,822.250	0.00	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	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	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	1,747.79000		1.74779	1,512.64000	1.51264	1,747.790	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			157.98330		157.98330	158.01209	158.01209		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 01/08/2013	Bond Future	172.99	Put	15,006.70000		15.00670	14,977.91000	14.97791	15,006.700	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	15,016.70000		15.01670	14,987.91000	14.98791	15,016.700	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	15,026.70000		15.02670	14,997.91000	14.99791	15,026.700	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future			158.32235		158.32235	158.35150	158.35150		0.00	0.00	0	1,237.00	
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	159.99	Put	1,667.65000		1.66765	1,638.50000	1.63850	1,667.650	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	1,677.65000		1.67765	1,648.50000	1.64850	1,677.650	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Put	1,687.65000		1.68765	1,658.50000	1.65850	1,687.650	0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R211	On 01/08/2013	Bond Future			128.23262		128.23262	128.26293	128.26293		66,937,427.64	522	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	0.00	0	0.00	
R211	On 01/08/2013	Bond Future	129.99	Put	1,757.38000		1.75738	1,727.07000	1.72707	1,757.380	0.00	0.00	0	0.00	
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R211	On 01/08/2013	Bond Future	130.00	Put	1,767.38000		1.76738	1,737.07000	1.73707	1,767.380	0.00	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	0.00	0	0.00	
R211	On 01/08/2013	Bond Future	130.01	Put	1,777.38000		1.77738	1,747.07000	1.74707	1,777.380	0.00	0.00	0	0.00	
R211	On 07/11/2013	Bond Future			130.05824		130.05824	130.08904	130.08904		0.00	0.00	0	522.00	
R211	On 07/11/2013	Bond Future	129.99	Call	68.24000		0.06824	99.04000	0.09904	68.240	0.00	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	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.00	Call	58.24000	0.05824		89.04000	0.08904		58.240		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	48.24000	0.04824		79.04000	0.07904		48.240		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 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			130.46398		130.46398	130.48993	130.48993				267,451,159.00	2,050	0.00
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	137.99	Put	7,526.02000	7.52602		7,500.07000	7.50007		7,526.020		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	7,536.02000	7.53602		7,510.07000	7.51007		7,536.020		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	138.01	Put	7,546.02000	7.54602		7,520.07000	7.52007		7,546.020		0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.32136	132.32136		132.34776	132.34776				0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	668.64000	0.66864		642.24000	0.64224		668.640		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	678.64000	0.67864		652.24000	0.65224		678.640		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	688.64000	0.68864		662.24000	0.66224		688.640		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			8.69500	87.89207		8.71100	87.76549			18.57	661,915,179.17	7,531	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,277.05000	77.27705		77,150.47000	77.15047		77,277.050	19.20	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	19.20	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.84075	85.23449		8.81078	85.46648			19.78	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,615.85000	2.61585		2,734.71000	2.73471		2,615.850	19.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,586.02000	4.58602		4,472.89000	4.47289		4,586.020	19.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,647.97000	2.64797		2,767.68000	2.76768		2,647.970	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,538.28000	4.53828		4,426.00000	4.42600		4,538.280	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,680.31000	2.68031		2,800.88000	2.80088		2,680.310	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,490.88000	4.49088		4,379.46000	4.37946		4,490.880	19.73	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.93644	86.37765		8.90551	86.61283			19.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,763.51000	2.76351		2,862.02000	2.86202		2,763.510	19.23	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,886.61000	7.88661		7,749.94000	7.74994		7,886.610	19.23	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,790.24000	2.79024		2,889.37000	2.88937		2,790.240	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,830.66000	7.83066		7,694.61000	7.69461		7,830.660	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,817.13000	2.81713		2,916.87000	2.91687		2,817.130	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,774.98000	7.77498		7,639.54000	7.63954		7,774.980	19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.02979	84.00857		8.99790	84.24695			19.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,000.65000	2.00065		2,070.07000	2.07007		2,000.650	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,384.25000	13.38425		13,215.29000	13.21529		13,384.250	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,018.89000	2.01889		2,088.77000	2.08877		2,018.890	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,312.79000	13.31279		13,144.29000	13.14429		13,312.790	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,037.24000	2.03724		2,107.58000	2.10758		2,037.240	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,241.56000	13.24156		13,073.52000	13.07352		13,241.560	19.41	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.12505	85.16091		9.09216	85.40250				0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	2,128.52000	2.12852		1,886.93000	1.88693		2,128.520		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	2,052.51000	2.05251		1,810.92000	1.81092		2,052.510		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	1,976.59000	1.97659		1,735.00000	1.73500		1,976.590		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 01/08/2013	Bond Future		9.07500	76.88193		9.09098	76.75653		21.87	7,073,137.56	92	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,434.03000	66.43403	66,308.63000	66.30863	66,434.030	22.59	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	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future		9.22851	74.24589		9.18822	74.55485		23.35	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	421.56000	0.42156	463.56000	0.46356	421.560	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,967.91000	12.96791	12,700.95000	12.70095	12,967.910	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	430.05000	0.43005	472.71000	0.47271	430.050	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,877.25000	12.87725	12,610.95000	12.61095	12,877.250	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	438.67000	0.43867	481.99000	0.48199	438.670	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,786.92000	12.78692	12,521.28000	12.52128	12,786.920	22.94	0.00	0	0.00
R214	On 06/02/2014	Bond Future		9.32193	75.24164		9.28037	75.55489		22.97	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,839.98000	3.83998	3,996.08000	3.99608	3,839.980	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,406.91000	6.40691	6,249.76000	6.24976	6,406.910	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,871.76000	3.87176	4,028.64000	4.02864	3,871.760	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,359.13000	6.35913	6,202.76000	6.20276	6,359.130	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,311.62000	6.31162	6,156.05000	6.15605	6,311.620	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,903.66000	3.90366	4,061.34000	4.06134	3,903.660	22.88	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future		9.15500	99.54561		9.17101	99.38520			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	15,018.94000	15.01894	15,179.35000	15.17935	15,018.940		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	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	14,889.39000	14.88939	15,049.80000	15.04980	14,889.390		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	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	14,760.09000	14.76009	14,920.50000	14.92050	14,760.090		0.00	0	0.00
R248	On 07/11/2013	Bond Future		9.30162	96.07255		9.27164	96.36580			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,448.61000	16.44861	16,155.36000	16.15536	16,448.610		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	16,319.28000	16.31928	16,026.03000	16.02603	16,319.280		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,190.21000	16.19021	15,896.96000	15.89696	16,190.210		0.00	0	0.00
R248	On 06/02/2014	Bond Future		9.39818	97.36108		9.36721	97.65835			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,035.65000	3.03565	2,738.38000	2.73838	3,035.650		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,934.38000	2.93438	2,637.11000	2.63711	2,934.380		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,833.30000	2.83330	2,536.03000	2.53603	2,833.300		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future		19,399.01000	19,399.01000		19,339.99000	19,339.99000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future		1.49780	1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	326.16290	0.03262	329.23050	0.03292	326.163	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	248.16290	0.02482	251.23050	0.02512	248.163	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	277.51400	0.02775	280.62970	0.02806	277.514	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	299.51400	0.02995	302.62970	0.03026	299.514	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	235.54990	0.02355	238.66860	0.02387	235.550	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	357.54990	0.03575	360.66860	0.03607	357.550	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Total for Derivatives :											10,135,990,418.93	105,588	1 974 101.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.59379			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.83500	107.08889	6.83500	107.06933			0.00	0	2,000,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.75685			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.23000	108.04365	8.23000	108.01998			16,460,000,000.00	2,000,000	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.37049			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.49842			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.24970	8.00000	48.23942			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.09500	98.41157	9.09500	98.38779			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.18500	104.28410	7.18500	104.26409			7,414,920,000.00	1,032,000	7,566,752.00
AB07	On 07/03/2014	Spot Bond			6.45500	104.95443	6.45500	104.93631			0.00	0	11,071,702.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.00018			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.53500	108.11775	8.53500	108.09319			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.73052			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000	137.45522	0.62000	137.46584			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.18000	131.47440	2.18000	263.38683			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.32232			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.25439			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.45066			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.87113			0.00	0	3,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.91033			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.93633			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.44500	110.52460	7.44500	110.50265			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond			0.00000	100.00000	0.00000	103.11250			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			7.05500	105.98763	7.05500	105.96766			0.00	0	12,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.69758			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.75132			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52698			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.53267			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.57925			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80614			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97534			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.15500	105.71562		6.15500	105.69792			1,483,355,000.00	241,000	452,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.31313			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.16244			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.07000	131.21819		5.07000	131.21269			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.85000	126.09477		2.85000	126.09694			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.57000	117.21032		2.57000	117.21317			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.22000	100.43073		4.22000	100.42860			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.75000	103.51891		5.75000	100.38815			80,500,000,000.00	14,000,000	16,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.83500	112.45381		10.83500	112.42156			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65831			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.87890			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.92715			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05562			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.36220		3.87000	110.36102			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	29.58590		100.00000	29.51423			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.92000	164.11852		1.92000	164.12539			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.63497		2.76000	152.63790			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	1.95000	166.45174		1.95000	166.45858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		2.09000	167.27059		2.09000	167.27684			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.83125	71.32343		7.83125	71.30114			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.83125	71.32343		7.83125	71.30114			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.71546		84.61000	16.68741			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85930			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.44000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	44.95568		100.00000	44.87039			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.29000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.70000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.85000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.56000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53278			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37239			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.05000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.59500	103.87414		6.59500	103.85572			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.89000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.12000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.16000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.68000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67350			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.97500	117.85540		6.97500	117.83344			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38452			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.28000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond		2.62000	93.91806		2.62000	99.78956			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.76000	98.99008		2.76000	144.49669			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.69000	112.40734		2.69000	190.67892			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	84.07000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.43500	90.43035		9.43500	92.84783			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	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.69675			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.97000			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		9.61500	107.44710		9.61500	107.85190			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		9.56000	108.04396		9.56000	108.28169			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.71500	90.28023		8.71500	91.51695			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.42000			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	3.23808		100.00000	3.23169			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		100.00000	3.15481		100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
ABS10	On 17/03/2018	Spot Bond		8.13500	110.39814		8.13500	110.37422			5,979,225,000.00	735,000	687,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS5		On 01/05/2015	Spot Bond	6.78500	104.61329		6.78500	104.59432			2,272,975,000.00	335,000	20,597,392.00
ABS6		On 01/06/2020	Spot Bond	8.72000	98.82717		8.72000	98.80412			4,717,520,000.00	541,000	501,000.00
ABS7		On 11/09/2026	Spot Bond	9.81500	96.12920		9.81500	96.10417			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.43500	108.12194		7.43500	108.10048			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	125.14005		4.00000	125.13829			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.32000	127.94209		1.32000	127.94954			0.00	0	494,561.00
ABSI2		On 07/12/2023	Spot Bond	1.99000	133.54424		1.99000	267.53477			3,980,000,000.00	2,000,000	1,000,000.00
ABSI3		On 31/01/2017	Spot Bond	0.56000	123.18130		0.56000	125.93864			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	1.90000	123.12509		1.90000	125.60365			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	32.10415		100.00000	32.02638			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.47884			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.47884			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.13500	109.58998		11.13500	109.55771			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92828			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.61517		100.00000	1.61126			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.98082			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.72626			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.83618			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.62716		100.00000	9.60384			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.82869			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.87574			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.05289		11.00000	58.03629			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.62716		100.00000	9.60384			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.45804			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.69009			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.92862			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97464			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07811			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92848			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.95968			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97340			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12744			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12744			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12820			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90355			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12820			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12668			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.82213			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88600			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.87243			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77699			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.87243			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.94102			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.97200			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.98446			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.95953			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.80995			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	9.17500	105.10189	9.17500	105.19166			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.82877			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34000	100.90799	7.34000	100.88841			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.02246			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.20292			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.95183			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.13423			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.82136	100.00000	4.81069			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.51037	100.00000	6.49604			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	77.09255			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	151.45124			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	151.51215			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.92845			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.39219			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.39219			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.13423			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28989			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.89721			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.88973			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.04919			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.22749			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.04835			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71112			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.00145			0.00	0	3,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.40798			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77396			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.93221			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	100.91283			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76748			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91242			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.95219			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.81251			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79125			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83252			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90992			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86620			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.81627			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83002			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.84038	10.23000	103.81223			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.84359			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82252			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.15322			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.14482			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77676			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.17000	104.04956	9.17000	104.02408			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90611			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.15418	1.75000	108.28068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.82877			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83109			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88582			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.91677			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.85487			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.83876			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91058			0.00	0	8,000,000.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87963			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94769			0.00	0	2,000,000.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88582			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.92295			0.00	0	8,000,000.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.46266			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.91058			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88418			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.93710			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.95332			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.75117			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.76368			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82236			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.84112			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.95715			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.94522			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01565			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.89202			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00948			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01565			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.58014			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.96623			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.96623			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.81716			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.42441			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83008			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.82141			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.21777			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.29735			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49760			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	100.00000	9.54132		100.00000	100.00000			10,800,000,000,000.00	108,000,000	103,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.09629			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.88047			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.10213			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.82926			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.67482		100.00000	6.65865			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34367			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49889			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.60232			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.33111			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.36750			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41593			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.31757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		7.77000	99.02731		7.77000	99.00587			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.41851			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.49212			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.39000	104.17872		8.39000	104.15545			2,709,970,000.00	323,000	7,415,752.00
AIR02	On 30/04/2023	Spot Bond		9.25500	118.43388		9.25500	118.40461			0.00	0	11,087,002.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	42.33328		100.00000	42.23072			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.08500	113.21131		7.08500	113.18990			1,346,150,000.00	190,000	18,250,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	40.40641		100.00000	40.30853			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.52907		100.00000	14.49692			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.01000	149.76738		3.01000	149.76923			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.57000	103.05015		4.57000	129.93035			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39212			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.90277			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94274			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.93240			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71666			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.64000	108.12184		8.64000	108.09686			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33774			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.23285			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	88.20392		100.00000	87.99638			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.06552			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.16000	112.85883		7.16000	112.83714			0.00	0	4,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.72337			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.90400			0.00	2,000,000	500,000.00
BAW5	On 15/09/2013	Spot Bond		6.57500	103.40989		6.57500	103.39139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.65445			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.03500		104.83958		7.03500	104.81979			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.58500		108.05301		8.58500	108.02820			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.95037		104.88767		10.95037	103.30720			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88024		102.28085		10.88024	101.74317			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92207		102.14131		10.92207	101.66487			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.95023			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96389		101.88241		10.96389	101.55223			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.94820		100.62995		11.94820	100.54764			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97387			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97387			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.97394			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.20037		100.65477		11.20037	100.79040			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.11113		103.37845		11.11113	101.60094			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88024		102.28085		10.88024	101.74317			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.08873		102.15095		11.08873	101.72512			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28125		94.72656		10.28125	101.13974			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.92190			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90846			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90846			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.85720			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00203			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.56075		100.89643		10.56075	100.90514			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.36000		100.30817		11.36000	100.23405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	94.85647			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.77372		10.22500	97.51611			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	83.01510			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.65695			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83214			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.19499		12.22500	100.90150			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.89448			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.04000		62.96819		11.04000	97.78395			0.00	0	2,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.86652			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88983			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88983			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	95.75929			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85533			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.64659			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.95037		105.04050		13.95037	103.55042			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.24845		101.80203		15.24845	101.74652			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.16501		101.59861		14.16501	101.46060			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.19118			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.19118			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.19118			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.23729			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.45526		100.00000	9.43732			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.44485		100.00000	20.39533			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.60711		100.00000	18.56204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.48587		100.00000	11.45805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.48587	100.00000	11.45805				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.88697	100.00000	13.85333				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.03282	100.00000	12.00367				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		65.56186	100.00000	65.43748				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.29918				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.97406				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.99766				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		92.17172	100.00000	91.93955				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.89000		105.55598	1.89000	169.93371				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17500		94.51825	8.17500	137.93813				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17500		95.81667	8.17500	138.24930				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56000		98.77912	8.56000	98.75651				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	99.93568				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.48888				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.01406				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.15345				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.85290				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		63.69029	100.00000	63.53600				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.79000		99.97198	7.79000	99.95122				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.31490				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.25624				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.26191				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28080			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29968			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35225			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10487			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11049			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11289			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11370			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12331			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13610			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.59169		100.00000	5.57815			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.59169		100.00000	5.57815			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83228			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90412			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92371			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.18500	105.31701		8.18500	105.29405			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98244			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08669			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.99140		100.00000	3.98173			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.99140		100.00000	3.98173			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.28000	103.73326		6.28000	103.71554			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57984			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.57219			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.88388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BIDC33	On 03/02/2014	Spot Bond	100.00000		66.84982	100.00000	100.00000				75,000,000,000,000.00	750,000,000	750,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.17797				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.62378	100.00000	7.60531				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.40490				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.18212				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.25048				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.37472				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.89169				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.73056				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.90366				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.92408	100.00000	10.89761				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.85500		110.54672	6.85500	110.52647				2,207,310,000.00	322,000	744,000.00
CBL08	On 02/11/2016	Spot Bond	9.23500		116.99581	9.23500	116.96711				0.00	0	205,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.19591				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.92763				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.93500		106.39166	8.93500	106.36638				1,929,960,000.00	216,000	7,273,000.00
CBL12	On 06/09/2018	Spot Bond	10.95000		106.09902	10.95000	106.06828				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.10008				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.20000		101.55915	11.20000	101.52908				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.75842				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.12500		103.01521	9.12500	102.99024				7,984,375,000.00	875,000	445,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.95136				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.64000		102.52831	11.64000	102.49627				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.05358				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.37174				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.98278			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.04000		94.67833		10.04000	94.65312			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.00500		117.34863		10.00500	117.31733			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.85500		113.28630		9.85500	113.25652			0.00	0	228,313.00
CCT03	On 15/03/2025	Spot Bond	9.25500		117.72786		9.25500	117.69891			18,510,000,000.00	2,000,000	22,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59743			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.48500		105.51265		11.48500	105.48064			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.79474			0.00	4,800,000	2,400,000.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.03212			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.50190			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57634			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37705			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	101.46985			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.65072			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.62134			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.84118			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.79744			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.77662			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.45833			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.39074			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.88491			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.69500		105.69140		10.69500	105.66083			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.27500		104.00889		8.27500	103.98556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.97033			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15337			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.36606			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.36606			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.81698			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	22.71285		100.00000	22.65784			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	22.52850		100.00000	22.47392			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92851			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	58.05332		100.00000	57.91269			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	58.47169		100.00000	58.33004			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.41046			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.20393			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.96950		10.11000	100.94245			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.20393			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52042			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.81386			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.02182			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	101.24958		2.76000	113.32865			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN193		On 29/08/2021	Spot Bond	3.14000	110.21198	3.14000	113.34951			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.55471	8.25000	103.53195			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20393			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20393			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.30775	3.10000	112.94054			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.98410	2.40000	112.63366			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34446			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.26644			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42113			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42697			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.03500	103.90766	8.03500	103.88530			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.45600			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.44925			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26632			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.27138			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.08500	104.08398	8.08500	104.06145			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.08500	104.08398	8.08500	104.06145			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.13500	102.92388	8.13500	102.90146			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95348			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06072			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.33782			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.33782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539		66.39331	100.17539	66.23221				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.30156				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.84337				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.96798				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.32490				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.41845				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		104.20046	9.35000	104.17416				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		104.20046	9.35000	104.17416				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.27075				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.27457				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	93.05587				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.25387				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.91628				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.20817				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.71431				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.71431				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.71431				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.71431				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.71431				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.73386				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76627				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76627				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76627				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76627				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76627				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77169			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.97000	106.42506		8.97000	106.39968			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12331			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34093			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.80200			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.80200			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.09487			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09695			0.00	7,600,000	3,800,000.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.09136			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28368			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87344			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86725			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88488			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.37637			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.62383			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.55733			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88238			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20668			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12945			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81047			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69428			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84248			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98478			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98478			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98478			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.87215			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.29146			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89091			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89091			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88008			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77068			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88008			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59714			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02459			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77070			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77070			0.00	6,000,000	3,000,000.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76377			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.86138		100.00000	6.84476			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	100.99713			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
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	99.80652			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.71500	94.64313		10.71500	95.32006			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.23500	94.05086		11.23500	96.97120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72632			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.03047			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.81144			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23324			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.10677			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.16347		8.80500	102.29724			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89202			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23579			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	100.93780			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95635			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.02800			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54895			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19212			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19212			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19212			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.05582			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76152			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.27996			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22914			0.00	0	0.00
CLN39		On 07/02/2016	Spot Bond	100.00000	29.08442		100.00000	29.01934			0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	29.08442		100.00000	29.01934			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.32062		7.01000	36.93359			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	139.79814			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00074	100.00000	0.00074				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00074	100.00000	0.00074				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56000		98.77912	8.56000	126.42280				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.17500		31.43738	8.17500	137.93813				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.17500		31.82553	8.17500	138.24930				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.56862				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.43668				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53396				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53396				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.96592				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.89607				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.90985				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.91058				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.23324				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.81893				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.58500		113.51479	8.58500	110.11395				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58500		103.11669	8.58500	103.09301				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.95000		115.97305	9.95000	115.94228				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.03500		107.51891	8.03500	107.49577				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.54000		110.57429	9.54000	110.54629				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.02500		97.50831	10.02500	97.48225				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.90500		98.35263	10.90500	98.32410				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.90500		91.06743	10.90500	91.04102				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.25565				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.30253				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16330			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06709			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78295			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.19126			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.40000	92.92710		12.40000	91.42650			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.90033		100.00000	9.86943			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.11623			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.86000	98.14436		7.86000	99.18827			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.10164			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.16957			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.64326			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.87170			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.91616			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82703			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.03500	104.64678		7.03500	104.62668			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.83500	122.98162		6.83500	122.95903			0.00	0	3,500,000.00
DV22	On 07/02/2020	Spot Bond		8.13500	111.23864		8.13500	106.49123			1,480,033,090.00	181,934	44,864,934.00
DV23	On 27/02/2023	Spot Bond		8.67500	112.89945		8.67500	112.87297			4,334,576,525.00	499,663	91,780,663.00
E170	On 01/08/2020	Spot Bond		7.79500	130.47172		7.79500	130.44461			3,064,214,500.00	393,100	18,953,100.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.20941			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.60469			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.73960			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.82913			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.53045			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99980		0.00010	130.81041			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond		2.19000	113.62706		2.19000	113.63103			0.00	0	19,256,253.00
EL29	On 19/11/2029	Spot Bond		2.24000	100.60032		2.24000	100.60370			0.00	0	6,000,000.00
EL30	On 29/07/2030	Spot Bond		2.33000	100.80767		2.33000	99.62477			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.44000	105.88241		9.44000	105.85587			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.29000	111.96376		9.29000	111.93613			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.95500	103.15491		9.95500	103.12768			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.51000	91.95626		10.51000	95.67140			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38161			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.96986			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.11085			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	58.64874		100.00000	58.50666			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	61.71339		100.00000	61.56389			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	98.40390		100.00000	98.14630			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	93.28156		100.00000	93.05009			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.07837		3.00000	128.08006			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.99500	104.46199		10.99500	104.43161			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.21129			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.23810			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.57057			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.56000	84.73909		9.56000	99.41690			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.67567			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.53358			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.50224			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.70846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.66571					0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.35859					0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.41330					0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.45711					0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.36516					0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.38230					0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.44772					0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.47500	105.78828	6.47500	105.76986					0.00	0	6,012,000.00
ES18	On 20/04/2018	Spot Bond	7.34000	110.19393	7.34000	110.17222					22,488,137,860.00	3,063,779	251,366,000.00
ES23	On 25/01/2023	Spot Bond	8.23500	111.76961	8.23500	111.74510					1,669,193,325.00	202,695	246,977,697.00
ES26	On 02/04/2026	Spot Bond	8.75000	95.87828	8.75000	95.85585					27,966,085,000.00	3,196,124	43,992,000.00
ES33	On 15/09/2033	Spot Bond	9.52500	84.93293	9.49500	85.14069					31,379,112,375.00	3,294,395	939,532,387.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.35889					0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.34942					0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74252					0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.51037					0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.80260					0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.33974	100.00000	10.31470					0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.06211	100.00000	10.03773					0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.54895					0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.60501					0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.78436					0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.88523					0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.08500	105.51628	7.08500	105.49633					0.00	0	11,473,300.00
FRB05	On 21/12/2018	Spot Bond	9.04000	98.79138	9.04000	98.76752					0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.89689			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89682			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.21727			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.45809			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.84000	106.11175		10.84000	106.08115			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.36305			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	82.98094		100.00000	82.80609			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000	123.81935		2.00000	124.65498			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.02000	133.21483		2.02000	266.87464			0.00	0	125,747,077.00
FRBI28	On 31/03/2028	Spot Bond	2.74000	99.22741		2.74000	144.84320			0.00	0	1,500,000.00
FRBI33	On 07/12/2033	Spot Bond	2.58000	114.26263		2.58000	193.82665			0.00	0	250,000.00
FRBN04	On 15/09/2015	Spot Bond	7.24500	117.29336		7.24500	117.27068			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	34.18629		100.00000	34.11104			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	34.18629		100.00000	34.11104			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10400	56.53957		8.10400	55.81959			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200	36.09051		9.50200	35.18662			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	34.87388		9.73000	33.93775			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	88.09558		100.00000	87.88632			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.64952			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.16843			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.54530			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.95998			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.10483			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.10483			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.60315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.06707			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09072			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25991			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92858			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03088			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18822			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.24039			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01565			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24971			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35406			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96253			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.42619			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49978			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99713			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18330			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41779			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.06748			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14144			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34548			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24602			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40554			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34180			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29885			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15992			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13775			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43739			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41901			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36877			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43984			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21529			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.91391		100.09221	11.88503			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89450			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50956			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08545			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22750			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.92591			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16902			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00585			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01835			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91980			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94151			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26814			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.54782			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.90341			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.54782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89128			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.92295			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	51.46116		13.22500	51.44297			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.86354			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.52897			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.52897			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.86478			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32739			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.90935			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	87.60557		3.57500	90.63512			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	100.95387			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.95387			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.60246			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72632			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.12834			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.53943			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.38933			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.09440			0.00	0	200,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.30122			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00952			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.00336			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.23963			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.27760			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14269			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.24000	119.50421		3.24000	113.54213			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02329			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03451			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.22000	109.50914		3.22000	113.71220			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	98.99861		0.90000	118.83905			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.24000	106.54865		3.24000	113.54213			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	104.85398		1.88000	120.50321			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	107.05843		1.95000	123.84259			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16190			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	22.67055		100.00000	22.61562			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60176			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.39261			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.62537		4.73000	111.62161			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41861			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87857			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.01584			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.35786			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20020			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15290			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	100.94886			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28855			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.44611			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.33985			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.18433			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.79161	100.00000	8.77030				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.30000	99.92911	10.30000	99.92910				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.11000	101.01267	7.11000	101.01267				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000	139.81231	4.02000	139.81035				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.19872			0.00	0	150,000,000.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.92531			0.00	0	15,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34730			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.84344			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.49770			0.00	0	256,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	104.14689			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.69429			0.00	5,000,000	5,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.53000	127.76192	2.53000	255.94708				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.03000	133.10524	2.03000	266.65504				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.75000	125.49317	2.75000	251.40057				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000	102.94946	2.37000	121.21480				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.13321			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		121.75792		1.90000	121.76311			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33877			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53545			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78186			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.80000		92.24062		2.80000	92.24233			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.75390		100.00000	0.75207			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.45749		104.97509	14.42092			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.87107			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.74134		101.07593	18.69551			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.46082		100.44759	10.43537			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84585			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.08003		100.76967	17.03836			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	99.94257			0.00	5,000,000	5,000,000.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85237			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.17235			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.41000		102.31298		2.41000	102.31592			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.87165			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.80271			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.49124			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.11862		2.29000	103.19113			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.11391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.32000	96.82266		2.32000	102.87658			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.46254			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.82842			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.23000	130.90875		2.23000	332.34448			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.74665			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62955			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.83500	106.36963		5.83500	106.35300			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.28500	107.14674		6.28500	107.12871			0.00	0	3,800,000.00
FRX16	On 15/09/2016	Spot Bond		7.17500	105.38116		7.17500	105.36098			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.67500	106.17325		7.67500	106.15153			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.86000	113.43528		7.86000	113.41138			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.49500	104.42426		8.49500	104.40066			0.00	0	471,000.00
FRX23	On 28/02/2023	Spot Bond		9.51500	92.17454		9.51500	92.38699			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.63500	109.24020		9.63500	109.21212			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.40000	97.15491		10.40000	97.12770			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.51500	79.47929		10.51500	79.45703			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58386			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49545			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.93500	104.70146		8.93500	104.67646			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.08811			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.39043			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.39105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRB92		On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.77654			0.00	0	0.00
GRD189		On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD190		On 07/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.97110			0.00	0	0.00
GRD191		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.02372			0.00	0	0.00
GRD192		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.95087			0.00	0	0.00
GRD193		On 31/10/2013	Spot Bond	100.00000	80.93126		100.00000	80.75221			22,417,000,000,000.00	224,170,000	224,170,000.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.42499			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.55144			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.18761			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.19201			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.20050			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.26806		100.00000	3.26083			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.21102			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.22560			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	101.02824			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.79002			0.00	0	1,100,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38338			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.98501			0.00	10,000,000	10,600,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.82755			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00065			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62101			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.82736			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32332			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.05089			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.17589			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		100.00000	80.57395		100.00000	100.00000			19,800,000,000,000.00	198,000,000	198,000,000.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75039			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.75039			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.25267			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31904			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.62237	102.19162		7.62237	101.97285			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.03848			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33510			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.97549	102.19769		7.97549	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.41102			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.35572			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.42625	102.21073		8.42625	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.73036			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38090			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.47380			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	110.36884			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36581			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.43731			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		7.94500	109.68980		7.94500	109.66658			8,223,075,000.00	1,035,000	31,797,000.00
HWAY23	On 07/12/2023	Spot Bond		1.80000	135.65344		1.80000	271.76163			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.78000	138.93429		1.78000	272.21121			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.48000	98.06871		9.48000	98.04403			2,853,480,000.00	301,000	12,272,000.00
HWAY35	On 31/07/2035	Spot Bond		9.47500	98.08307		9.47500	98.05841			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68000	109.82120		1.68000	109.82654			135,364,320,000.00	80,574,000	758,117,000.00
I2038	On 31/01/2038	Spot Bond		2.20000	107.28953		2.20000	107.29324			55,521,400,000.00	25,237,000	469,886,754.00
I2046	On 31/03/2046	Spot Bond		2.40000	102.74136		2.40000	103.27610			0.00	0	1,000,000.00
I2050	On 31/12/2050	Spot Bond		2.40000	109.02781		2.37000	109.83072			779,976,000,000.00	324,990,000	141,246,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.13500	108.90249		7.13500	108.88174			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.35569			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20713			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.95028			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30686			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.86500	104.51659		6.86500	104.49742			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.63500	108.06633		7.63500	108.04434			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.28500	110.31494		8.28500	110.29061			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.79500	103.58780		6.79500	103.56889			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24298			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.31852			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.55301		3.87000	110.55171			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.45500	106.03267		7.45500	106.01124			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		0.72000	106.15369		0.72000	125.26473			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.97000	106.11110		1.97000	124.93873			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58997			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.53631			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.95500	106.10004		7.95500	106.07743			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01233			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.61338			0.00	7,000,000	7,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.47000	98.99390		8.47000	98.97146			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.03500	91.85126		9.03500	91.82920			0.00	0	463,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04626			0.00	2,124,000	531,000.00
IBL49	On 02/04/2018	Spot Bond		8.03500	85.95018		8.03500	99.81334			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.10000	104.67775		9.10000	104.62822			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08276			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.08550			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.39500	103.36728		7.39500	99.71451			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.25000	103.64254		8.25000	99.54504			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00215		100.00000	0.00214			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.48163		5.00000	101.46794			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.48163		5.00000	101.46794			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.08055		5.00000	100.06712			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.48163		5.00000	101.46794			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.57277		4.00000	101.56184			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.74960			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82920			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.94987		9.20000	111.92236			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70924			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70924			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.67575			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.29347		100.00000	8.27337			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21745			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.97017			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.49642			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.13500	103.12130		9.13500	103.09627			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.09747			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.27692			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.45395			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.99655			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.71645		100.00000	4.70070			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND333	On 13/08/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.08958			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80848			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.95037	103.74873		10.95037	102.62456			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.95037	101.22174		10.95037	101.11832			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.89563			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.47550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87662			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.20867		6.50000	102.19081			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98478			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66592			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.02475			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.90544		100.00000	15.86691			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17294			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.17294			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.28132			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.21939			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.01161			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.05792			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.87558			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.88197			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91798			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.69798			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.68333			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.37435			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39965			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.01161			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.81747			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.67521			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.53177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.35178			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	100.00000		60.90359		100.00000	100.00000			30,000,000,000,000.00	300,000,000	300,000,000.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.02237			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.02237			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.38138			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		67.13824		100.00000	66.97559			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.85720			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08658			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000		66.66670		100.00000	66.66669			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.29670			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.38097			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38943			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.39513			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.14500		104.79444		8.14500	104.77158			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.50500		104.75890		6.50500	104.74067			0.00	0	73,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.23833			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.53500		107.73061		8.53500	107.70615			6,358,575,000.00	745,000	5,474,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.56688			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.60866			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.91311			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.31500		105.07964		8.31500	105.05625			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.23135			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.29550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond		3.06000	97.74360		3.06000	115.08318			25,795,842,840.00	8,430,014	4,215,007.00
IV019	On 31/03/2028	Spot Bond		3.92000	93.77718		3.92000	125.96962			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.06546			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.71399			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.52708			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.48360			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.13353			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.81588			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.29375			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.68000	88.91181		3.68000	89.68775			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.68000	88.83769		3.68000	95.15886			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.21750			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.18344			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84523			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.54000	111.44697		11.54000	111.41299			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.05103			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.92000	92.78197		3.92000	125.96962			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.66401		5.35000	99.57673			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.35000	99.46060		5.35000	99.37367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	99.14141		5.45000	99.05343			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	80.93126		100.00000	80.75221			20,000,000,000,000.00	200,000,000	200,000,000.00
IVA345	On 07/11/2013	Spot Bond	100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	76.20042		100.00000	76.04167			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.86909			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.13000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13150			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.12283			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55527			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85834			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.11353			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.10886			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89698			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.11307			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.46843			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.19131			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44391			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44715			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45364			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42442			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31676			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12996			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		100.00000	69.59872		100.00000	100.00000			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		100.00000	69.43510		100.00000	100.00000			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	97.87234		100.00000	97.61273			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	81.41593		100.00000	81.23620			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	61.63870		100.00000	61.48937			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	63.14946		100.00000	62.95230			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	58.53605		100.00000	58.42499			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.11595			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.37893		100.00000	10.35379			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	38.39629		100.00000	38.30327			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39469			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.41615			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	49.63652		100.00000	49.48155			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.36602			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.08744			0.00	0	0.00

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	8.55500	143.81923	8.55500	143.78649			0.00	0	0.00
LBK01		On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.44675			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27278			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.63500	96.63552	8.63500	96.61296			7,227,495,000.00	837,000	1,952,000.00
LGL03		On 03/04/2018	Spot Bond	8.68500	67.29732	8.68500	98.63389			0.00	0	0.00
LGL04		On 23/05/2020	Spot Bond	8.00000	101.61152	8.00000	101.58986			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.47198			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.38500	100.16825	11.38500	100.13796			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61549			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.39522			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.90038			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.48748			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.04291			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.93949			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.40044			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.49185			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48243			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.34627			0.00	5,200,000	1,300,000.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.14498			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.87076			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.91702			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.58868			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83567			0.00	0	0.00

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	100.13839			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	83.01929		100.00000	82.83562			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	66.36869		100.00000	66.20791			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	58.00221		100.00000	57.86169			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	37.71772		100.00000	37.62634			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	30.83371		100.00000	30.75901			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.39007		100.00000	23.33341			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.39000	105.61588		8.39000	105.59217			1,233,330,000.00	147,000	2,134,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.04770			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.88929			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96848			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.10472			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.12107			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.20278			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.56477			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.59281			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.77000	105.13034		7.77000	105.10845			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.46000	104.55789		8.46000	104.53435			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.36500	104.55245		9.36500	104.52645			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.79500	105.75091		5.79500	105.73440			11,590,000,000.00	2,000,000	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77864			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.80990			0.00	0	0.00

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		9.38500	105.29540		9.38500	105.26887			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.28500	105.64896		7.28500	105.62842			0.00	0	24,605,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22752			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.69500	101.87364		8.69500	101.84996			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.17349			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.39500	101.82188		8.39500	101.79900			3,710,590,000.00	442,000	2,618,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.27500	104.15703		6.27500	104.13954			4,957,250,000.00	790,000	1,890,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	69.52381		100.00000	69.39163			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.33500	104.19261		7.33500	104.17222			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.34000	106.55000		8.34000	106.52635			2,927,340,000.00	351,000	1,016,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	67.71800		100.00000	67.59259			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.56000	102.60277		5.56000	102.58734			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	5.76447		100.00000	5.75051			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.18971		100.00000	0.18925			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.03366		100.00000	6.01904			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.10708		100.00000	6.09229			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.60820		100.89771	5.59450			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.68456		100.61875	5.67072			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	99.86223			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.86075			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.85708			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.85474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.85204			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84957			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84820			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83385			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.81691			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18971	100.00000	0.18925				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18971	100.00000	0.18925				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.87500	97.91575		8.87500	97.89265			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.08500	103.32993		7.08500	99.74177			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.58591			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.51845			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44338			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	103.05830			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.65736			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.23778			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18182			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.93500	111.09292		6.93500	111.07235			1,269,105,000.00	183,000	2,194,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35573			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.64000	117.44175		8.64000	117.41476			5,728,320,000.00	663,000	974,000.00
NBK4		On 28/10/2024	Spot Bond	10.73000	31.84314		10.73000	31.83425			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.38500	106.47048		7.38500	106.44939			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.32361			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.34181			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.65500	104.12295		6.65500	104.10443			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05866			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.58500	107.60415		7.58500	107.58239			0.00	0	571,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74195			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37007			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77920			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55300			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41633			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20627			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	84.34838			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13745			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.20700			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.22622			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.13274			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43206			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	80.39524			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.14536			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27113			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04815			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56488			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.81561			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.80050			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.51799			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.76986			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75939			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75877			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.08500		108.73319		8.08500	108.70978			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.23580			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.05500		104.27017		5.05500	104.25582			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.05500		105.79583		6.05500	101.33059			3,033,555,000.00	501,000	924,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43461			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.78500		115.72124		11.78500	115.68524			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	112.08477			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.82215			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.46539			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.04000		159.21308		2.04000	159.21921			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.43500		105.07018		8.43500	105.04660			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.86921			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.83522			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.83522			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.06500		108.85734		9.06500	109.01707			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31486			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.65930			0.00	3,000,000	1,500,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24531			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.23294			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.28420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond		9.26500	108.85825		9.26500	110.34312			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.33546			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28424			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.31493			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.46500	108.85951		9.46500	109.01321			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.41741			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35595			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.33541			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.72425			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.59942			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.37638			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		3.94500	136.00525		3.94500	136.00347			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.58500	106.26200		6.58500	106.24330			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.13000	119.71727		8.13000	119.69121			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.62000	126.02320		8.62000	125.99430			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		1.93500	167.26596		1.93500	167.27289			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.23500	126.66782		9.23500	126.63659			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.33242			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32370			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.12364			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01843			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.86035			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.78310			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.47093			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.90084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.16703	100.00000	18.12303				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		19.47633	100.00000	19.42914				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		19.52166	100.00000	19.47437				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		19.54886	100.00000	19.50150				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		20.20162	100.00000	20.15269				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.92692	100.00000	20.87622				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		25.45999	100.00000	25.39831				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.36500		107.66585	6.36500	107.64743				10,222,190,000.00	1,606,000	1,284,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.71586	100.00000	8.69474				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.19000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		29.91929	100.00000	29.84682				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.05678	100.00000	10.03242				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.20771				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.85732				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.52164				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		101.63329	100.00000	101.36654				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.26686				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.07655				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.67217				0.00	0	500,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.37099				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.78903				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.77477				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.92208				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.86483				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.82145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.79163			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.85048			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91442			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86032			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.82274			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96921			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90565			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.85902			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.12086			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.12462			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.12631			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.13007			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.14620			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.14995			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.45907			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02878			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.13500	113.04452		6.13500	113.02596			0.00	0	1,666,666.00
R009P	On 15/09/2014	Spot Bond		5.67500	93.98431		5.67500	93.97002			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.97500	37.99619		7.97500	37.98807			0.00	0	0.00
R155	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.14000	119.61716		6.13500	119.60817		53,265,787,502,740.00	8,675,209,691	17,406,693,000.00	
R158	On 15/09/2015	Spot Bond		6.13500	119.62782		6.13500	119.60817			0.00	0	1,666,667.00
R158P	On 15/09/2015	Spot Bond		6.03500	88.21638		6.03500	88.20213			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.13500	125.82509		6.13500	125.80442			0.00	0	1,666,666.00
R159P	On 15/09/2016	Spot Bond		5.96500	83.29995		5.96500	83.28665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R179		On 01/08/2013	Spot Bond	5.10500	102.38659		5.10500	102.38659			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.16000	120.13692		8.15500	120.15617		112,400,640,209,760.00	13,774,588,261	14,379,221,518.00	
R187P		On 21/12/2026	Spot Bond	7.89500	35.50154		7.89500	35.49403			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.81500	33.22190		7.81500	33.21494			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.53000	277.89255		1.53000	277.90712		167,486,040,000.00	109,468,000	256,213,029.00	
R201		On 21/12/2014	Spot Bond	5.34000	105.55034		5.30500	105.58253		7,953,704,780,160.00	1,489,457,824	1,907,158,824.00	
R202		On 07/12/2033	Spot Bond	2.10500	208.16993		2.09000	208.65168		744,638,003,350.00	353,747,270	1,411,127,125.00	
R2023		On 28/02/2023	Spot Bond	7.80500	102.97380		7.82500	102.81967		30,640,802,314,080.00	3,925,791,456	6,088,395,109.00	
R203		On 15/09/2017	Spot Bond	6.84000	108.19351		6.83500	108.19195		21,333,339,817,200.00	3,118,909,330	6,099,015,133.00	
R2037		On 31/01/2037	Spot Bond	9.09000	94.44974		9.09000	94.42692		6,005,581,200,000.00	660,680,000	778,000,000.00	
R204		On 21/12/2018	Spot Bond	7.05500	105.15924		7.04000	105.20721		38,344,896,268,905.00	5,435,137,671	7,905,828,417.00	
R2048		On 28/02/2048	Spot Bond	9.17000	99.39530		9.17000	99.37109		20,764,065,914,760.00	2,264,347,428	3,775,640,000.00	
R205		On 31/03/2014	Spot Bond	100.00000	58.97000		100.00000	58.82715			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.41500	101.31502		5.37500	101.31802		1,126,320,000,000.00	208,000,000	2,113,000,000.00	
R207		On 15/01/2020	Spot Bond	7.37000	99.81994		7.38500	99.72476		35,179,420,446,940.00	4,773,327,062	5,676,294,042.00	
R208		On 31/03/2021	Spot Bond	7.51500	97.95719		7.54000	97.79795		25,733,859,180,885.00	3,424,332,559	8,094,604,077.00	
R209		On 31/03/2036	Spot Bond	8.93500	76.27048		8.90500	76.48231		57,306,218,237,390.00	6,413,678,594	8,661,193,341.00	
R210		On 31/03/2028	Spot Bond	2.02000	157.98330		2.02000	157.98949		196,768,200,000.00	97,410,000	465,830,553.00	
R211		On 31/01/2017	Spot Bond	0.02000	128.23262		0.02000	128.24462		3,530,820,000.00	176,541,000	123,510,000.00	
R212		On 31/01/2022	Spot Bond	1.40000	130.46398		1.40000	130.47131		471,060,448,600.00	336,471,749	1,118,946,749.00	
R213		On 28/02/2031	Spot Bond	8.74000	87.53677		8.71000	87.75306		22,884,114,046,900.00	2,618,319,685	4,468,098,965.00	
R214		On 28/02/2041	Spot Bond	9.09000	76.76421		9.09000	76.74567		32,554,680,669,990.00	3,581,373,011	7,914,045,011.00	
R224C		On 15/09/2013	Spot Bond	5.06500	99.44800		5.06500	99.43427			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.16500	96.94368		5.16500	96.93024			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.27500	94.39088		5.27500	94.37752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.19500	90.65162	6.19500	90.63659					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.03500	88.21638	6.03500	88.20213					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.95500	85.80611	5.95500	85.79243					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.96500	83.29995	5.96500	83.28665					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.34000	98.03506	5.34000	98.02100					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.36000	95.48067	5.36000	95.46687					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.31000	93.05083	5.31000	93.03751					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.10500	89.34049	6.10500	89.32581					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.97500	86.95429	5.97500	86.94030					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.95500	84.47903	5.95500	84.46549					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.01500	81.87529	6.01500	81.86204					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.81000	77.14769	6.81000	77.13358					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.86000	74.44969	6.86000	74.43598					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.04500	71.35620	7.04500	71.34270					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.02500	68.99981	7.02500	68.98680					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.00500	66.73414	7.00500	66.72159					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.99500	64.51559	6.99500	64.50347					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.34500	60.90421	7.34500	60.89220					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.32500	58.83037	7.32500	58.81881					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.46000	56.17302	7.46000	56.16178					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.43000	54.28443	7.43000	54.27362					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.40000	52.47454	7.40000	52.46412					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.37000	50.73968	7.37000	50.72965					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.33000	49.12317	7.33000	49.11351					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.29000	47.57654	7.29000	47.56723					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.09500	42.19249		8.09500	42.18334			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.05500	40.72891		8.05500	40.72012			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.01500	39.33125		8.01500	39.32280			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.97500	37.99619		7.97500	37.98807			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.93500	36.72061		7.93500	36.71280			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.89500	35.50154		7.89500	35.49403			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.85500	34.33618		7.85500	34.32896			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.81500	33.22190		7.81500	33.21494			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30147			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51079			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.50402			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.57667			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.43125			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.52062		100.00000	10.49514			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.63115		100.00000	3.62235			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07518			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98868			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.93493			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06704			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.89308			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.68662			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01563			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75342			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	94.86774		100.00000	94.62877			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.87699			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.33346			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39209			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51538			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.52112			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20079			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.38195			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13741			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	102.89957			0.00	1,300,000	650,000.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00608			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.15192			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13565			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13565			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.49939			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09692			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.53057			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08458			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.21606			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47550			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.28641			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.42522		12.35000	102.39132			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21721			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.78201			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.47464		100.00000	11.44685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.13321			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.40768			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.41637			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		61.11755		100.00000	60.96949			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.56110			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.21145		5.25000	100.19735			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.08580		100.00000	1.08319			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.91250		100.00000	5.89817			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		13.61853		100.00000	13.58553			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.78773		100.00000	11.75918			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.18550			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.24573			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.84000		109.10881		8.84000	109.08303			2,457,520,000.00	278,000	2,693,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.68875			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.43500		111.89597		7.43500	111.87378			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.46831			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.88500		104.44858		8.88500	104.42377			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.25664			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.95634			0.00	5,000,000	6,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.09884			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.24815			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.24355			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.43500		105.54857		7.43500	105.52764			2,111,540,000.00	284,000	11,873,000.00
SBK9	On 10/04/2018	Spot Bond	8.64000		101.78014		8.64000	101.75662			1,607,040,000.00	186,000	4,786,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		133.10798		1.62000	133.11463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	5.51780	100.94982		5.51780	165.05675			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.59500	116.57026		7.59500	116.54665			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.45500	116.85876		7.45500	116.83552			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38500	117.00338		7.38500	116.98033			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.23500	103.26545		8.23500	103.24281			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53000	116.70409		7.53000	116.68064			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.49500	116.77623		7.49500	116.75288			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85832			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79524			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.96410			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63066			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	81.21951		100.00000	81.04178			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.88500	106.81475		7.88500	106.79230			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.96793			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73068			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77026			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.91173		100.00000	1.90750			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79884			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.19000	106.66877		9.19000	106.64258			0.00	0	1,405,002.00
SBS20	On 15/05/2026	Spot Bond	9.80500	104.00005		9.80500	103.97300			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.80687			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.75500			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.63638			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.34889			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.53000	103.29171		8.53000	103.26827			15,106,630,000.00	1,771,000	2,447,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	8.85500	96.64812		8.85500	96.62536			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.24000	98.24536		9.24000	98.22125			3,825,360,000.00	414,000	540,000.00
SBS9	On 07/07/2016	Spot Bond	7.31500	111.53181		7.31500	111.51004			0.00	0	368,000.00
SBSI11	On 07/12/2023	Spot Bond	2.06000	132.77713		2.06000	265.99751			5,150,000,000.00	2,500,000	1,800,000.00
SBSI12	On 31/01/2017	Spot Bond	0.72000	106.15369		0.72000	125.26473			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.80000			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	6.23656		100.00000	6.22145			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.95025		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	109.55179		1.29000	122.89800			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.20867		6.50000	102.19081			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95331			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71755			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.18503			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.93500	100.29518		8.93500	100.27124			3,475,715,000.00	389,000	569,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81138			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48475			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.82371			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.74320			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.11166			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	4.97000		104.64176		4.97000	104.62753			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.43500		110.45234		7.43500	110.43007			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.28500		103.09414		8.28500	103.07141			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.47249			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.36351			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52170			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.37396			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13500		104.79656		8.13500	104.77374			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63980			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35313			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.36784			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.22000		96.74498		9.22000	96.72115			10,151,220,000.00	1,101,000	29,681,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23202			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.80421			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.21443			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.14800		89.35434		9.14800	89.33251			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.21000		89.04712		9.21000	89.02522			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.55000		103.93359		6.55000	103.91529			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.64500		93.64496		8.64500	93.62342			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92966			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.01500		104.02348		8.01500	104.00127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond		7.03500	117.73019		7.03500	117.70807			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.43000	101.34301		2.43000	101.73240			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.99000	100.70615		7.99000	101.01215			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.26664			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.32305			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.78387			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.78419			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.68270			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.65364			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.49356			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.37197			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.18572			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.87732			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.76869			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.75989			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.76039			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.88477			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.87044			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.84155			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.85573			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.79768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.69500	115.79818		6.69500	115.77736			0.00	0	2,455,000.00
SZ25	On 30/09/2025	Spot Bond	8.71500	105.23757		8.71500	105.21305			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	52.92106		100.00000	52.80457			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.73306		100.00000	37.64166			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.84986		100.00000	16.80904			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.58500	103.90767		6.58500	103.88937			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29954			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.04599			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.98587			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.74538			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.37627			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.11723			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.38500	103.66517		7.38500	103.64474			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96562			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.28208			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.86367			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.31805			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32765			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.39734		7.83000	100.37639			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31276			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32477			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34602			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.31276			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32477			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.74782		7.16000	100.32689			0.00	0	0.00

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	100.34828			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34636			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.39228			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38608			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.57233			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55115			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			35,000,000,000,000.00	350,000,000	400,000,000.00
TH11A2	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			80,000,000,000,000.00	800,000,000	500,000,000.00
TH11A3	On 18/07/2018	Spot Bond	8.00000	104.11252		8.00000	104.06512			0.00	0	45,000,000.00
TH11B1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			5,900,000,000,000.00	59,000,000	59,000,000.00
TH11C1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			6,300,000,000,000.00	63,000,000	48,000,000.00
TH11D1	On 18/07/2041	Spot Bond	100.00000	0.00000		100.00000	0.00000			1,600,000,000,000.00	16,000,000	18,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33117			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.04451		101.06155	6.02974			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.31084			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.52023			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.35402			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.37317			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.57422			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31707			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.32388			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32874			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.32388			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.32874			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.33117			0.00	0	0.00

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	100.32096			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32874			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35546			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.35546			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35546			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39427			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.40396			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39184			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58486			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.59687			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59207			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.67313			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.08500		109.23402		8.08500	109.21037			3,702,930,000.00	458,000	1,322,000.00
TL20	On 22/02/2020	Spot Bond	7.56000		94.82760		7.56000	94.78390			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.77500		107.36493		7.77500	107.34267			9,882,025,000.00	1,271,000	1,003,331,438.00
TN20	On 17/09/2020	Spot Bond	8.53000		114.37934		8.53000	114.35338			25,384,495,240.00	2,975,908	260,688,000.00
TN23	On 06/11/2023	Spot Bond	8.85000		115.63484		8.85000	115.60763			36,151,435,800.00	4,084,908	83,184,908.00
TN25	On 19/08/2025	Spot Bond	9.15500		106.88708		9.15500	106.86066			0.00	0	195,200,000.00
TN27	On 14/11/2027	Spot Bond	9.23000		99.41769		9.23000	99.39332			14,260,350,000.00	1,545,000	15,185,500.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.73843			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.07942			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82848			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82343			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.82280			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.79742			0.00	0	0.00

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	99.74520				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.52062				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.54168				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.55428				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075	10.00000	100.13394				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674	9.75000	100.13060				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.15612	100.00000	10.12994				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.95707				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	97.26907				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.94301				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	96.25264				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.75594				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	96.15828				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.56909				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.93994				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.65323				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000	0.00000	97.87604				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	97.67377				0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.29842				0.00	6,000,000	2,000,000.00
TWC014	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21089				0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.18171				0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.10877				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.41287				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.38395				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.35375				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.30953				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.07384				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.40418				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.36247				0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.21544				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.30781				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.94000	114.08590	8.94000	114.05878				0.00	0	1,405,002.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.87714				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.34654				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62647				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.17500	107.39667	9.17500	107.37049				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	101.48049	100.00000	101.20621				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	100.55938	100.00000	100.30154				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	101.63008	100.00000	101.35541				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.57235				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60312				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94993				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.94784				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.94784				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67630				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.69699				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.01080				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	132.39000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.49500	117.51229	6.49500	117.49188				1,623,750,000.00	250,000	93,512,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond		0.33000	242.28576		0.33000	242.30639			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.53500	105.83890		6.53500	105.82040			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.34000	107.12397		7.34000	107.10298			25,690,000,000.00	3,500,000	85,600,000.00
WSP3	On 28/05/2019	Spot Bond		7.59500	108.19448		7.59500	108.17256			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.01000	106.81083		8.01000	106.78804			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.08000	106.94354		8.08000	106.92052			14,544,000,000.00	1,800,000	22,800,000.00
Z006	On 31/08/2013	Spot Bond		5.28000	99.63966		5.28000	99.62530			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.34000	98.33122		5.34000	98.31708			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.08500	89.23842		6.08500	89.22389			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.33000	96.63726		5.33000	96.62338			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.34000	95.37049		5.34000	95.35684			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.01500	87.76489		6.01500	87.75068			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.32000	93.32752		5.32000	93.31421			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.08500	89.22389		6.08500	89.20935			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		6.98500	65.55971		6.98500	65.54748			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	11.89780		100.00000	11.87523			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04791		100.00000	0.04782			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	11.89780		100.00000	11.87523			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	31.87915		100.00000	31.81866			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	32.61396		100.00000	32.55209			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	30.57472		100.00000	30.51671			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	30.57472		100.00000	30.51671			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	28.99143		100.00000	28.93643			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	28.99143		100.00000	28.93643			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	27.43799		100.00000	27.38593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	27.43799	100.00000	27.38593				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.82026	100.00000	25.77127				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.34410	100.00000	24.29791				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.34410	100.00000	24.29791				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.34553	100.00000	15.31642				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.49572	100.00000	14.46822				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.64106	100.00000	13.61518				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.64106	100.00000	13.61518				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.91013	100.00000	12.88564				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.19519	100.00000	12.17205				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.47616	100.00000	11.45439				0.00	0	0.00
Total for j-Bonds :										779,384,907,093,215.00	35,122,266,111	08 514 124 388.00
Grand Total:										779,395,043,083,634.00	35,122,371,699	08 516 098 489.00