



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 07/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 26/08/2013	Any day expiry	9.92500	9.92500		9.93370	9.93370		13.68	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,725.01180	1.72501	1,733.73250	1.73373	1,725.012	22.59	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.01180	0.00001	0.03250	0.00003	0.012	22.59	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,675.01510	1.67502	1,683.74020	1.68374	1,675.015	22.24	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.01510	0.00002	0.04020	0.00004	0.015	22.24	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,625.01930	1.62502	1,633.74980	1.63375	1,625.019	21.90	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.01930	0.00002	0.04980	0.00005	0.019	21.90	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	687.49880	0.68750	697.64010	0.69764	687.499	15.31	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	2.49880	0.00250	3.94010	0.00394	2.499	15.31	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	638.27000	0.63827	648.76420	0.64876	638.270	14.95	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	3.27000	0.00327	5.06420	0.00506	3.270	14.95	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	628.45140	0.62845	639.02480	0.63902	628.451	14.87	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	3.45140	0.00345	5.32480	0.00532	3.451	14.87	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	618.64290	0.61864	629.29850	0.62930	618.643	14.80	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	3.64290	0.00364	5.59850	0.00560	3.643	14.80	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	427.24960	0.42725	439.87770	0.43988	427.250	13.78	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	12.24960	0.01225	16.17770	0.01618	12.250	13.78	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	347.70910	0.34771	360.62220	0.36062	347.709	13.76	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	22.70910	0.02271	26.92220	0.02692	22.709	13.76	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	266.62580	0.26663	278.97600	0.27898	266.626	13.74	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	41.62580	0.04163	45.27600	0.04528	41.626	13.74	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	170.42620	0.17043	180.07500	0.18008	170.426	13.71	0	4,400.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	85.42620	0.08543	86.37500	0.08637	85.426	13.71	0	0.00	
\$ / R	On 28/08/2013	Any day expiry			9.92790	9.92790	9.93670	9.93670		13.86	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	397.32050	0.39732	409.18180	0.40918	397.321	13.86	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	19.42050	0.01942	22.48180	0.02248	19.420	13.86	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	33.86130	0.03386	40.68450	0.04068	33.861	15.82	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	405.96130	0.40596	403.98450	0.40398	405.961	15.82	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			9.95510	9.95510	9.96440	9.96440		14.00	171,307,360.80	17,208	546,262.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,655.10730	2.65511	2,664.40770	2.66441	2,655.107	23.99	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00730	0.00001	0.00770	0.00001	0.007	23.99	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,455.59970	1.45560	1,464.87300	1.46487	1,455.600	17.45	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.49970	0.00050	0.47300	0.00047	0.500	17.45	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,256.13900	1.25614	1,265.36100	1.26536	1,256.139	16.35	0	0.00	

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	8.70	Put	1.03900	0.00104		0.96100	0.00096	1.039	16.35	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Call	1,206.35060	1.20635		1,215.55090	1.21555	1,206.351	16.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Put	1.25060	0.00125		1.15090	0.00115	1.251	16.07	0.00	0	2,630.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,156.60680	1.15661		1,165.77990	1.16578	1,156.607	15.80	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	1.50680	0.00151		1.37990	0.00138	1.507	15.80	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,106.91730	1.10692		1,116.05670	1.11606	1,106.917	15.52	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	1.81730	0.00182		1.65670	0.00166	1.817	15.52	0.00	0	2,193.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	958.49840	0.95850		967.48770	0.96749	958.498	14.83	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	3.39840	0.00340		3.08770	0.00309	3.398	14.83	0.00	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	763.90980	0.76391		772.54560	0.77255	763.910	14.24	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	8.80980	0.00881		8.14560	0.00815	8.810	14.24	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	668.91910	0.66892		677.27780	0.67728	668.919	13.95	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	13.81910	0.01382		12.87780	0.01288	13.819	13.95	0.00	0	75,438.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	622.28750	0.62229		630.47610	0.63048	622.288	13.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	17.18750	0.01719		16.07610	0.01608	17.188	13.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	576.37460	0.57637		584.37040	0.58437	576.375	13.66	0.00	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	21.27460	0.02127		19.97040	0.01997	21.275	13.66	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	488.66100	0.48866		496.20770	0.49621	488.661	13.57	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	33.56100	0.03356		31.80770	0.03181	33.561	13.57	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	447.48700	0.44749		454.79180	0.45479	447.487	13.61	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	42.38700	0.04239		40.39180	0.04039	42.387	13.61	0.00	0	47,100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	377.59330	0.37759		384.44360	0.38444	377.593	13.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	62.49330	0.06249		60.04360	0.06004	62.493	13.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	370.19080	0.37019		376.98870	0.37699	370.191	13.71	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	65.09080	0.06509		62.58870	0.06259	65.091	13.71	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	362.86360	0.36286		369.61010	0.36961	362.864	13.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	67.76360	0.06776		65.21010	0.06521	67.764	13.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	334.33920	0.33434		340.87620	0.34088	334.339	13.76	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	79.23920	0.07924		76.47620	0.07648	79.239	13.76	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	300.50120	0.30050		306.77440	0.30677	300.501	13.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	95.40120	0.09540		92.37440	0.09237	95.401	13.81	0.00	0	1,600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	268.76020	0.26876		274.76640	0.27477	268.760	13.86	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	113.66020	0.11366		110.36640	0.11037	113.660	13.86	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	239.17380	0.23917		244.91310	0.24491	239.174	13.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	134.07380	0.13407		130.51310	0.13051	134.074	13.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	211.77290	0.21177		217.24470	0.21724	211.773	13.95	0.00	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	156.67290	0.15667		152.84470	0.15284	156.673	13.95	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	165.81500	0.16581		170.83130	0.17083	165.815	14.22	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	210.71500	0.21072		206.43130	0.20643	210.715	14.22	0.00	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	143.62460	0.14362		148.42520	0.14843	143.625	14.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	248.52460	0.24852		244.02520	0.24403	248.525	14.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	130.35920	0.13036		135.02190	0.13502	130.359	14.67	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	275.25920	0.27526		270.62190	0.27062	275.259	14.67	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	124.15880	0.12416		128.75160	0.12875	124.159	14.76	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	289.05880	0.28906		284.35160	0.28435	289.059	14.76	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	115.36920	0.11537		119.86070	0.11986	115.369	14.90	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	310.26920	0.31027		305.46070	0.30546	310.269	14.90	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	102.00800	0.10201		106.33200	0.10633	102.008	15.12	0.00	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	346.90800	0.34691		341.93200	0.34193	346.908	15.12	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	85.76630	0.08577		89.85810	0.08986	85.766	15.43	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	400.66630	0.40067		395.45810	0.39546	400.666	15.43	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	79.60240	0.07960		83.59560	0.08360	79.602	15.57	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	424.50240	0.42450		419.19560	0.41920	424.502	15.57	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	75.73690	0.07574		79.66410	0.07966	75.737	15.66	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	440.63690	0.44064		435.26410	0.43526	440.637	15.66	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	62.05410	0.06205		65.72020	0.06572	62.054	16.01	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	506.95410	0.50695		501.32020	0.50132	506.954	16.01	0.00	0	0.00

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	10.50	Call	48.81560	0.04882	52.13900	0.05214	48.816	16.51	0.00	0	5,200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	593.71560	0.59372	587.73900	0.58774	593.716	16.51	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	38.90970	0.03891	41.89260	0.04189	38.910	17.06	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	683.80970	0.68381	677.49260	0.67749	683.810	17.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	34.81620	0.03482	37.64100	0.03764	34.816	17.33	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	729.71620	0.72972	723.24100	0.72324	729.716	17.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	31.20370	0.03120	33.87910	0.03388	31.204	17.61	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	776.10370	0.77610	769.47910	0.76948	776.104	17.61	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	28.01340	0.02801	30.54630	0.03055	28.013	17.88	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	822.91340	0.82291	816.14630	0.81615	822.913	17.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	25.19320	0.02519	27.59140	0.02759	25.193	18.16	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	870.09320	0.87009	863.19140	0.86319	870.093	18.16	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	16.71020	0.01671	18.60290	0.01860	16.710	19.24	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,061.61020	1.06161	1,054.20290	1.05420	1,061.610	19.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	9.33150	0.00933	10.56410	0.01056	9.331	20.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,354.23150	1.35423	1,346.16410	1.34616	1,354.231	20.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	5.55370	0.00555	6.38230	0.00638	5.554	22.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,650.45370	1.65045	1,641.98230	1.64198	1,650.454	22.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	3.51720	0.00352	4.09620	0.00410	3.517	23.84	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,948.41720	1.94842	1,939.69620	1.93970	1,948.417	23.84	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	0.93930	0.00094	1.07220	0.00107	0.939	23.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,295.83930	2.29584	2,286.67220	2.28667	2,295.839	23.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	0.28300	0.00028	0.31020	0.00031	0.283	22.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,545.18300	2.54518	2,535.91020	2.53591	2,545.183	22.66	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry			9.96500	9.96500	9.97440	9.97440		14.09	0.00	0	0.00
\$ / R	On	23/09/2013	9.28	Call	701.81010		0.70181	710.09310	0.71009	701.810	13.96	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Put	16.81010		0.01681	15.69310	0.01569	16.810	13.96	0.00	0	1,200.00	
\$ / R	On	23/09/2013	9.29	Call	692.51000		0.69251	700.75640	0.70076	692.510	13.93	0.00	0	0.00	
\$ / R	On	23/09/2013	9.29	Put	17.51000		0.01751	16.35640	0.01636	17.510	13.93	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Call	683.23570		0.68324	691.44400	0.69144	683.236	13.91	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Put	18.23570		0.01824	17.04400	0.01704	18.236	13.91	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Call	673.98790		0.67399	682.15770	0.68216	673.988	13.88	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Put	18.98790		0.01899	17.75770	0.01776	18.988	13.88	0.00	0	0.00	
\$ / R	On	23/09/2013	9.88	Call	244.42720		0.24443	249.59180	0.24959	244.427	14.01	0.00	0	2,400.00	
\$ / R	On	23/09/2013	9.88	Put	159.42720		0.15943	155.19180	0.15519	159.427	14.01	0.00	0	0.00	
\$ / R	On	26/09/2013		Any day expiry			9.96930	9.96930	9.97860	9.97860		14.16	0.00	0	0.00
\$ / R	On	26/09/2013	8.20	Call	1,769.67220		1.76967	1,778.98130	1.77898	1,769.672	18.41	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Put	0.37220		0.00037	0.38130	0.00038	0.372	18.41	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Call	1,719.73910		1.71974	1,729.04580	1.72905	1,719.739	18.16	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Put	0.43910		0.00044	0.44580	0.00045	0.439	18.16	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Call	1,669.81820		1.66982	1,679.12150	1.67912	1,669.818	17.92	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Put	0.51820		0.00052	0.52150	0.00052	0.518	17.92	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.24	Call	745.32180		0.74532	753.56670	0.75357	745.322	14.06	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Put	16.02180		0.01602	14.96670	0.01497	16.022	14.06	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Call	735.97870		0.73598	744.18870	0.74419	735.979	14.04	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Put	16.67870		0.01668	15.58870	0.01559	16.679	14.04	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Call	726.65890		0.72666	734.83310	0.73483	726.659	14.01	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Put	17.35890		0.01736	16.23310	0.01623	17.359	14.01	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Call	505.68440		0.50568	512.67230	0.51267	505.684	13.65	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Put	46.38440		0.04638	44.07230	0.04407	46.384	13.65	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Call	473.87720		0.47388	480.64730	0.48065	473.877	13.69	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Put	54.57720		0.05458	52.04730	0.05205	54.577	13.69	0.00	0	500.00	
\$ / R	On	26/09/2013	9.60	Call	435.54460		0.43554	442.03570	0.44204	435.545	13.75	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Put	66.24460		0.06624	63.43570	0.06344	66.245	13.75	0.00	0	0.00	
\$ / R	On	26/09/2013	9.70	Call	364.00950		0.36401	369.93870	0.36994	364.009	13.87	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.70	Put	94.70950		0.09471	91.33870	0.09134	94.710	13.87	0.00	0	0.00	
\$ / R	On	26/09/2013	10.44	Call	77.20470		0.07720	80.63410	0.08063	77.205	16.17	0.00	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	10.44	Put	547.90470	0.54790	542.03410	0.54203	547.905	16.17	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.00620	10.00620	10.01550	10.01550		14.44	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	664.86860	0.66487	672.41520	0.67242	664.869	13.68	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	48.66860	0.04867	46.91520	0.04692	48.669	13.68	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	656.37100	0.65637	663.86990	0.66387	656.371	13.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	50.17100	0.05017	48.36990	0.04837	50.171	13.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	647.91110	0.64791	655.36160	0.65536	647.911	13.65	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	51.71110	0.05171	49.86160	0.04986	51.711	13.65	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	597.98110	0.59798	605.12090	0.60512	597.981	13.58	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	61.78110	0.06178	59.62090	0.05962	61.781	13.58	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	237.93420	0.23793	242.45990	0.24246	237.934	14.70	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	301.73420	0.30173	296.95990	0.29696	301.734	14.70	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.01050	10.01050	10.01970	10.01970		14.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	589.23690	0.58924	596.11810	0.59612	589.237	13.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	68.73690	0.06874	66.41810	0.06642	68.737	13.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	581.18750	0.58119	588.01330	0.58801	581.188	13.60	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	70.68750	0.07069	68.31330	0.06831	70.688	13.60	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	573.57700	0.57358	580.35910	0.58036	573.577	13.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	73.07700	0.07308	70.65910	0.07066	73.077	13.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	543.69740	0.54370	550.30010	0.55030	543.697	13.69	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	83.19740	0.08320	80.60010	0.08060	83.197	13.69	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	235.07390	0.23507	239.45730	0.23946	235.074	14.87	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	324.57390	0.32457	319.75730	0.31976	324.574	14.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.01470	10.01470	10.02390	10.02390		14.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,766.38380	1.76638	1,775.60470	1.77560	1,766.384	16.70	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.68380	0.00168	1.70470	0.00170	1.684	16.70	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,716.65800	1.71666	1,725.87280	1.72587	1,716.658	16.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.95800	0.00196	1.97280	0.00197	1.958	16.53	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	644.23910	0.64424	651.38690	0.65139	644.239	13.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	59.53910	0.05954	57.48690	0.05749	59.539	13.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	635.95640	0.63596	643.05560	0.64306	635.956	13.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	61.25640	0.06126	59.15560	0.05916	61.256	13.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	627.71480	0.62771	634.76230	0.63476	627.715	13.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	63.01480	0.06301	60.86230	0.06086	63.015	13.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	513.81200	0.51381	520.15250	0.52015	513.812	13.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	99.11200	0.09911	96.25250	0.09625	99.112	13.73	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	446.38040	0.44638	452.27250	0.45227	446.380	13.91	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	131.68040	0.13168	128.37250	0.12837	131.680	13.91	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.01610	10.01610	10.02530	10.02530		14.48	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	552.28740	0.55229	558.85970	0.55886	552.287	13.66	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	86.18740	0.08619	83.55970	0.08356	86.187	13.66	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	115.99690	0.11600	119.38720	0.11939	115.997	16.77	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	699.89690	0.69990	694.08720	0.69409	699.897	16.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.05780	10.05780	10.06700	10.06700		14.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,762.80160	1.76280	1,771.80550	1.77181	1,762.802	16.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	5.00160	0.00500	4.80550	0.00481	5.002	16.33	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	712.64440	0.71264	719.66900	0.71967	712.644	13.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	84.84440	0.08484	82.66900	0.08267	84.844	13.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	704.67010	0.70467	711.65430	0.71165	704.670	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	86.87010	0.08687	84.65430	0.08465	86.870	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	696.73490	0.69673	703.67670	0.70368	696.735	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	88.93490	0.08893	86.67670	0.08668	88.935	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	619.55090	0.61955	626.04800	0.62605	619.551	13.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	111.75090	0.11175	109.04800	0.10905	111.751	13.84	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	520.05840	0.52006	525.96420	0.52596	520.058	14.15	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	162.25840	0.16226	158.96420	0.15896	162.258	14.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	144.35070	0.14435	147.47430	0.14747	144.351	17.34	0.00	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 27/11/2013 Any day expiry	10.75	Put	836.55070		0.83655		830.47430	0.83047	836.551	17.34	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future			10.08100		10.08100		10.09020	10.09020		15.12	22,702,412.00	2,252	92,580.00
\$ / R On 13/12/2013 Foreign Exchange Future	7.40	Call	2,682.00750		2.68201		2,691.19920	2.69120	2,682.008	19.26	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	7.40	Put	1.00750		0.00101		0.99920	0.00100	1.008	19.26	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.00	Call	2,084.99410		2.08499		2,094.11340	2.09411	2,084.994	17.41	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.00	Put	3.99410		0.00399		3.91340	0.00391	3.994	17.41	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.75	Call	1,352.32420		1.35232		1,360.96240	1.36096	1,352.324	15.26	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.75	Put	21.32420		0.02132		20.76240	0.02076	21.324	15.26	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.90	Call	1,210.32620		1.21033		1,218.74290	1.21874	1,210.326	14.84	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.90	Put	29.32620		0.02933		28.54290	0.02854	29.326	14.84	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.93	Call	1,184.19520		1.18420		1,192.56330	1.19256	1,184.195	14.76	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.93	Put	31.09520		0.03110		30.26330	0.03026	31.095	14.76	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.98	Call	1,137.61450		1.13761		1,145.89010	1.14589	1,137.614	14.62	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.98	Put	34.51450		0.03451		33.59010	0.03359	34.514	14.62	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.00	Call	1,117.13530		1.11714		1,125.36690	1.12537	1,117.135	14.56	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.00	Put	36.13530		0.03614		35.16690	0.03517	36.135	14.56	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.03	Call	1,091.38200		1.09138		1,099.55570	1.09956	1,091.382	14.48	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.03	Put	38.28200		0.03828		37.25570	0.03726	38.282	14.48	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.20	Call	938.18650		0.93819		945.89330	0.94589	938.186	14.22	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.20	Put	57.18650		0.05719		55.69330	0.05569	57.186	14.22	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.40	Call	772.50810		0.77251		779.46890	0.77947	772.508	14.11	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.40	Put	91.50810		0.09151		89.26890	0.08927	91.508	14.11	0.00	0	5,000.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.55	Call	657.28610		0.65729		663.57360	0.66357	657.286	14.03	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.55	Put	126.28610		0.12629		123.37360	0.12337	126.286	14.03	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.60	Call	620.82180		0.62082		626.86770	0.62687	620.822	14.00	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.60	Put	139.82180		0.13982		136.66770	0.13667	139.822	14.00	0.00	0	10,000.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.69	Call	563.05400		0.56305		568.75430	0.56875	563.054	14.20	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.69	Put	172.05400		0.17205		168.55430	0.16855	172.054	14.20	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.70	Call	556.88920		0.55689		562.55120	0.56255	556.889	14.22	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.70	Put	175.88920		0.17589		172.35120	0.17235	175.889	14.22	0.00	0	400.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.80	Call	498.02260		0.49802		503.31280	0.50331	498.023	14.45	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.80	Put	217.02260		0.21702		213.11280	0.21311	217.023	14.45	0.00	0	21,500.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.85	Call	470.47310		0.47047		475.58330	0.47558	470.473	14.56	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.85	Put	239.47310		0.23947		235.38330	0.23538	239.473	14.56	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.00	Call	395.18210		0.39518		399.77930	0.39978	395.182	14.90	0.00	0	200.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.00	Put	314.18210		0.31418		309.57930	0.30958	314.182	14.90	0.00	0	300.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.10	Call	350.87670		0.35088		355.15730	0.35516	350.877	15.12	0.00	0	250.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.10	Put	369.87670		0.36988		364.95730	0.36496	369.877	15.12	0.00	0	300.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.27	Call	289.87660		0.28988		293.77910	0.29378	289.877	15.68	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.27	Put	478.87660		0.47888		473.57910	0.47358	478.877	15.68	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.30	Call	280.30840		0.28031		284.14860	0.28415	280.308	15.78	0.00	0	10,200.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.30	Put	499.30840		0.49931		493.94860	0.49395	499.308	15.78	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.40	Call	250.76550		0.25077		254.41800	0.25442	250.765	16.11	0.00	0	300.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.40	Put	569.76550		0.56977		564.21800	0.56422	569.766	16.11	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.55	Call	212.60130		0.21260		216.00560	0.21601	212.601	16.61	0.00	0	6.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.55	Put	681.60130		0.68160		675.80560	0.67581	681.601	16.61	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.60	Call	201.35000		0.20135		204.67740	0.20468	201.350	16.78	0.00	0	5,000.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.60	Put	720.35000		0.72035		714.47740	0.71448	720.350	16.78	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.70	Call	181.26090		0.18126		184.43820	0.18444	181.261	17.13	0.00	0	250.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.70	Put	800.26090		0.80026		794.23820	0.79424	800.261	17.13	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.80	Call	163.50070		0.16350		166.54010	0.16654	163.501	17.48	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.80	Put	882.50070		0.88250		876.34010	0.87634	882.501	17.48	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.84	Call	156.98820		0.15699		159.97600	0.15998	156.988	17.63	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.84	Put	915.98820		0.91599		909.77600	0.90978	915.988	17.63	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	11.00	Call	133.91080		0.13391		136.70550	0.13671	133.911	18.19	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	11.00	Put	1,052.91080		1.05291		1,046.50550	1.04651	1,052.911	18.19	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	11.20	Call	110.71110		0.11071		113.26190	0.11326	110.711	18.90	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,229.71110	1.22971	1,223.06190	1.22306	1,229.711	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	96.61480	0.09661	98.98030	0.09898	96.615	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,365.61480	1.36561	1,358.78030	1.35878	1,365.615	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	84.79880	0.08480	87.00070	0.08700	84.799	19.96	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,503.79880	1.50380	1,496.80070	1.49680	1,503.799	19.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	71.90520	0.07191	73.91600	0.07392	71.905	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,690.90520	1.69091	1,683.71600	1.68372	1,690.905	20.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	57.23290	0.05723	59.00590	0.05901	57.233	21.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,976.23290	1.97623	1,968.80590	1.96881	1,976.233	21.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	51.26940	0.05127	52.93710	0.05294	51.269	23.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,320.26940	2.32027	2,312.73710	2.31274	2,320.269	23.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	50.44040	0.05044	52.09520	0.05210	50.440	24.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,469.44040	2.46944	2,461.89520	2.46190	2,469.440	24.60	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.09560	10.09560	10.10470	10.10470		15.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	678.52640	0.67853	684.57920	0.68458	678.526	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	132.92640	0.13293	129.87920	0.12988	132.926	14.03	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	649.35690	0.64936	655.21500	0.65522	649.357	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	143.75690	0.14376	140.51500	0.14052	143.757	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	642.16200	0.64216	647.97170	0.64797	642.162	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	146.56200	0.14656	143.27170	0.14327	146.562	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	635.57690	0.63558	641.34840	0.64135	635.577	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	149.97690	0.14998	146.64840	0.14665	149.977	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	172.73690	0.17274	175.64810	0.17565	172.737	17.56	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	917.13690	0.91714	910.94810	0.91095	917.137	17.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.14790	10.14790	10.15690	10.15690		15.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	439.46650	0.43947	443.14370	0.44314	439.467	15.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	411.56650	0.41157	406.24370	0.40624	411.567	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	307.66700	0.30767	310.71190	0.31071	307.667	16.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	669.76700	0.66977	663.81190	0.66381	669.767	16.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	304.93260	0.30493	307.96500	0.30797	304.933	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	677.03260	0.67703	671.06500	0.67106	677.033	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	302.22330	0.30222	305.24610	0.30525	302.223	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	684.32330	0.68432	678.34610	0.67835	684.323	16.47	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.19400	10.19400	10.20250	10.20250		15.55	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,184.46990	1.18447	1,191.77730	1.19178	1,184.470	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	80.46990	0.08047	79.27730	0.07928	80.470	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,175.67600	1.17568	1,182.95820	1.18296	1,175.676	14.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	81.67600	0.08168	80.45820	0.08046	81.676	14.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,166.89690	1.16690	1,174.15680	1.17416	1,166.897	14.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	82.89690	0.08290	81.65680	0.08166	82.897	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.21970	10.21970	10.22790	10.22790		15.57	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,530.32780	2.53033	2,538.68130	2.53868	2,530.328	18.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	10.62780	0.01063	10.78130	0.01078	10.628	18.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,042.01830	2.04202	2,050.32320	2.05032	2,042.018	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	22.31830	0.02232	22.42320	0.02242	22.318	16.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,568.55580	1.56856	1,576.49910	1.57650	1,568.556	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	48.85580	0.04886	48.59910	0.04860	48.856	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,081.07540	1.08108	1,087.91690	1.08792	1,081.075	14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	111.37540	0.11138	110.01690	0.11002	111.375	14.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	827.09510	0.82710	832.54800	0.83255	827.095	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	197.39510	0.19740	194.64800	0.19465	197.395	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	820.17170	0.82017	825.57520	0.82558	820.172	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	200.47170	0.20047	197.67520	0.19768	200.472	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	813.27840	0.81328	818.63490	0.81863	813.278	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	203.57840	0.20358	200.73490	0.20073	203.578	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	752.74670	0.75275	757.66410	0.75766	752.747	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	233.04670	0.23305	229.76410	0.22976	233.047	14.39	0.00	0	6.00

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	9.75	Call	723.58610		0.72359		728.33540	0.72834	723.586	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	253.88610		0.25389		250.43540	0.25044	253.886	14.51	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	484.94350		0.48494		488.19620	0.48820	484.943	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	515.24350		0.51524		510.29620	0.51030	515.243	15.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	448.68060		0.44868		451.76330	0.45176	448.681	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	578.98060		0.57898		573.86330	0.57386	578.981	15.99	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	431.69090		0.43169		434.69300	0.43469	431.691	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	611.99090		0.61199		606.79300	0.60679	611.991	16.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	399.84610		0.39985		402.70180	0.40270	399.846	16.40	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	680.14610		0.68015		674.80180	0.67480	680.146	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	370.67760		0.37068		373.40110	0.37340	370.678	16.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	750.97760		0.75098		745.50110	0.74550	750.978	16.68	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	357.03180		0.35703		359.69560	0.35970	357.032	16.81	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	787.33180		0.78733		781.79560	0.78180	787.332	16.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	308.77910		0.30878		311.25650	0.31126	308.779	17.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	939.07910		0.93908		933.35650	0.93336	939.079	17.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	278.01920		0.27802		280.38720	0.28039	278.019	17.82	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,058.31920		1.05832		1,052.48720	1.05249	1,058.319	17.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	259.69600		0.25970		262.00410	0.26200	259.696	18.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,139.99600		1.14000		1,134.10410	1.13410	1,139.996	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	251.13370		0.25113		253.40860	0.25341	251.134	18.26	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,181.43370		1.18143		1,175.50860	1.17551	1,181.434	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	234.93290		0.23493		237.14500	0.23715	234.933	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,265.23290		1.26523		1,259.24500	1.25924	1,265.233	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	199.76120		0.19976		201.82350	0.20182	199.761	19.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,480.06120		1.48006		1,473.92350	1.47392	1,480.061	19.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	171.43950		0.17144		173.37440	0.17337	171.440	19.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,701.73950		1.70174		1,695.47440	1.69547	1,701.740	19.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	148.52570		0.14853		150.35650	0.15036	148.526	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,928.82570		1.92883		1,922.45650	1.92246	1,928.826	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	129.89150		0.12989		131.63470	0.13163	129.891	21.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,160.19150		2.16019		2,153.73470	2.15373	2,160.191	21.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	125.89350		0.12589		127.72040	0.12772	125.894	22.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,406.19350		2.40619		2,399.82040	2.39982	2,406.194	22.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	123.71230		0.12371		125.61100	0.12561	123.712	23.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,604.01230		2.60401		2,597.71100	2.59771	2,604.012	23.69	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.22280		10.22280		10.23090	10.23090		15.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,220.70420		1.22070		1,227.95440	1.22795	1,220.704	14.64	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	87.90420		0.08790		87.05440	0.08705	87.904	14.64	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,211.96790		1.21197		1,219.19430	1.21919	1,211.968	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	89.16790		0.08917		88.29430	0.08829	89.168	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,203.24610		1.20325		1,210.45020	1.21045	1,203.246	14.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	90.44610		0.09045		89.55020	0.08955	90.446	14.60	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.32710		10.32710		10.33400	10.33400		16.03	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	757.93580		0.75794		761.20540	0.76121	757.936	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	370.83580		0.37084		367.20540	0.36721	370.836	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	752.95170		0.75295		756.18890	0.75619	752.952	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	375.85170		0.37585		372.18890	0.37219	375.852	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	747.99780		0.74800		751.20270	0.75120	747.998	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	380.89780		0.38090		377.20270	0.37720	380.898	15.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.35600		10.35600		10.36260	10.36260		16.08	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,957.05110		1.95705		1,964.89250	1.96489	1,957.051	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	51.05110		0.05105		52.29250	0.05229	51.051	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,683.36510		1.68337		1,690.92070	1.69092	1,683.365	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	77.36510		0.07737		78.32070	0.07832	77.365	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,463.44710		1.46345		1,470.51070	1.47051	1,463.447	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	107.44710		0.10745		107.91070	0.10791	107.447	14.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,294.15130	1.29415	1,300.62410	1.30062	1,294.151	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	138.15130	0.13815	138.02410	0.13802	138.151	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,005.49220	1.00549	1,010.12260	1.01012	1,005.492	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	239.49220	0.23949	237.52260	0.23752	239.492	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	998.79780	0.99880	1,003.36960	1.00337	998.798	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	242.79780	0.24280	240.76960	0.24077	242.798	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	992.13260	0.99213	996.64860	0.99665	992.133	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	246.13260	0.24613	244.04860	0.24405	246.133	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	901.92160	0.90192	905.56940	0.90557	901.922	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	295.92160	0.29592	292.96940	0.29297	295.922	14.80	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	871.10890	0.87111	874.43330	0.87443	871.109	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	315.10890	0.31511	311.83330	0.31183	315.109	14.83	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	468.03910	0.46804	468.95060	0.46895	468.039	17.16	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	912.03910	0.91204	906.35060	0.90635	912.039	17.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	303.19590	0.30320	304.08810	0.30409	303.196	19.14	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,547.19590	1.54720	1,541.48810	1.54149	1,547.196	19.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	261.57960	0.26158	262.53610	0.26254	261.580	19.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,805.57960	1.80558	1,799.93610	1.79994	1,805.580	19.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	227.90140	0.22790	228.92450	0.22892	227.901	20.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,071.90140	2.07190	2,066.32450	2.06632	2,071.901	20.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	206.16790	0.20617	207.35020	0.20735	206.168	21.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,350.16790	2.35017	2,344.75020	2.34475	2,350.168	21.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	197.83660	0.19784	199.45320	0.19945	197.837	23.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,741.83660	2.74184	2,736.85320	2.73685	2,741.837	23.33	0.00	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	0.00
\$ / 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	0.00
\$ / 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	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	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	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.50960	10.50960	10.51600	10.51600	10.51600	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,647.08350	2.64708	2,655.17640	2.65518	2,647.083	16.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	37.48350	0.03748	39.17640	0.03918	37.483	16.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,173.19180	2.17319	2,181.19320	2.18119	2,173.192	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	63.59180	0.06359	65.19320	0.06519	63.592	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,730.69600	1.73070	1,737.74290	1.73774	1,730.696	15.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	121.09600	0.12110	121.74290	0.12174	121.096	15.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,001.68750	1.00169	1,003.20060	1.00320	1,001.688	15.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	392.08750	0.39209	387.20060	0.38720	392.088	15.24	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	814.45840	0.81446	814.32380	0.81432	814.458	16.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	594.85840	0.59486	588.32380	0.58832	594.858	16.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	810.32250	0.81032	810.15700	0.81016	810.323	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	600.72250	0.60072	594.15700	0.59416	600.723	16.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	806.21200	0.80621	806.01560	0.80602	806.212	16.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	606.61200	0.60661	600.01560	0.60002	606.612	16.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	585.50640	0.58551	584.41450	0.58441	585.506	17.48	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,025.90640	1.02591	1,018.41450	1.01841	1,025.906	17.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	353.32370	0.35332	352.66100	0.35266	353.324	19.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,943.72370	1.94372	1,936.66100	1.93666	1,943.724	19.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	292.85170	0.29285	292.50570	0.29251	292.852	20.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,383.25170	2.38325	2,376.50570	2.37651	2,383.252	20.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	275.94650	0.27595	276.31370	0.27631	275.947	23.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,916.34650	2.91635	2,910.31370	2.91031	2,916.347	23.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.65810	10.65810	10.66470	10.66470	10.66470	16.92	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,710.19920	2.71020	2,717.82060	2.71782	2,710.199	16.51	0.00	0	200.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest			
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Put	52.09920	0.05210		53.12060	0.05312	52.099	16.51	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Call	2,290.41390	2.29041		2,297.58920	2.29759	2,290.414	15.66	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Put	82.31390	0.08231		82.88920	0.08289	82.314	15.66	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Call	2,244.57910	2.24458		2,251.67730	2.25168	2,244.579	15.57	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Put	86.47910	0.08648		86.97730	0.08698	86.479	15.57	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Call	2,200.39230	2.20039		2,207.38860	2.20739	2,200.392	15.55	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	92.29230	0.09229		92.68860	0.09269	92.292	15.55	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,356.49780	1.35650		1,358.91400	1.35891	1,356.498	15.05	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	298.39780	0.29840		294.21400	0.29421	298.398	15.05	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,119.48280	1.11948		1,119.41020	1.11941	1,119.483	15.59	0.00	0.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	461.38280	0.46138		454.71020	0.45471	461.383	15.59	0.00	6.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	719.40530	0.71941		717.25340	0.71725	719.405	17.57	0.00	6.00	
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	1,061.30530	1.06131		1,052.55340	1.05255	1,061.305	17.57	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future				11.27740	11.27740		11.28520	11.28520		17.90	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future		9.15	Call	2,372.55920	2.37256		2,371.49400	2.37149	2,372.559	15.36	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future		9.15	Put	245.15920	0.24516		236.29400	0.23629	245.159	15.36	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future		9.20	Call	2,335.03060	2.33503		2,333.64810	2.33365	2,335.031	15.39	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future		9.20	Put	257.63060	0.25763		248.44810	0.24845	257.631	15.39	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future		9.25	Call	2,297.91280	2.29791		2,296.20580	2.29621	2,297.913	15.42	0.00	0.00	
\$ / R	On	14/12/2015			Foreign Exchange Future		9.25	Put	270.51280	0.27051		261.00580	0.26101	270.513	15.42	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future				9.95510	9.95510		9.96440	9.96440		14.00	99,551.00	10	612.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Call	106,721.25650	1.06721		107,631.93980	1.07632	106,721.257	15.30	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Put	211.25650	0.00211		191.93980	0.00192	211.257	15.30	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.90	Call	105,729.37930	1.05729		106,639.16490	1.06639	105,729.379	15.25	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.90	Put	219.37930	0.00219		199.16490	0.00199	219.379	15.25	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.91	Call	104,737.83430	1.04738		105,646.66250	1.05647	104,737.834	15.19	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.91	Put	227.83430	0.00228		206.66250	0.00207	227.834	15.19	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		9.60	Call	40,794.90840	0.40795		41,500.36300	0.41500	40,794.908	13.66	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		9.60	Put	5,284.90840	0.05285		5,060.36300	0.05060	5,284.908	13.66	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		10.35	Call	7,028.47770	0.07028		7,411.38790	0.07411	7,028.478	15.79	0.00	200.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		10.35	Put	46,518.47770	0.46518		45,971.38790	0.45971	46,518.478	15.79	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.08100	10.08100		10.09020	10.09020		0.00	0.00	0.00	15.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	70,235.56260	0.70236		70,892.34220	0.70892	70,235.563	14.06	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	11,135.56260	0.11136		10,872.34220	0.10872	11,135.563	14.06	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	69,474.72740	0.69475		70,126.95920	0.70127	69,474.727	14.06	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	11,374.72740	0.11375		11,106.95920	0.11107	11,374.727	14.06	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	68,717.55210	0.68718		69,365.19900	0.69365	68,717.552	14.05	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	11,617.55210	0.11618		11,345.19900	0.11345	11,617.552	14.05	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Call	29,644.61740	0.29645		30,038.89530	0.30039	29,644.617	15.62	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Put	46,544.61740	0.46545		46,018.89530	0.46019	46,544.617	15.62	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Call	26,509.83780	0.26510		26,884.11720	0.26884	26,509.838	15.95	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Put	53,409.83780	0.53410		52,864.11720	0.52864	53,409.838	15.95	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Call	15,541.00610	0.15541		15,838.37070	0.15838	15,541.006	17.66	0.00	0.00	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	92,441.00610	0.92441		91,818.37070	0.91818	92,441.006	17.66	0.00	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.21970	10.21970		10.22790	10.22790		0.00	0.00	0.00	5.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	67,320.59780	0.67321		66,787.53740	0.66788	67,320.598	16.37	0.00	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	40,290.59780	0.40291		40,577.53740	0.40578	40,290.598	16.37	0.00	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	39,984.60550	0.39985		40,270.17910	0.40270	39,984.605	16.40	0.00	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	68,014.60550	0.68015		67,480.17910	0.67480	68,014.605	16.40	0.00	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	39,681.28880	0.39681		39,965.51050	0.39966	39,681.289	16.43	0.00	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	68,711.28880	0.68711		68,175.51050	0.68176	68,711.289	16.43	0.00	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future				15.43780	15.43780		15.32070	15.32070		13.83	86,328,177.60	5,592	37,243.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	748.73530	0.74874		650.66170	0.65066	748.735	13.36	0.00	0.00	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	50.93530	0.05094		69.96170	0.06996	50.935	13.36	0.00	0.00	0.00

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	14.75	Call	740.36020	0.74036	642.75890	0.64276	740.360	13.37	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	52.56020	0.05256	72.05890	0.07206	52.560	13.37	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	732.02330	0.73202	634.90340	0.63490	732.023	13.38	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	54.22330	0.05422	74.20340	0.07420	54.223	13.38	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			15.62360	15.62360	15.50510	15.50510		13.91	36,246,752.00	2,320	14,607.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	937.59300	0.93759	855.75280	0.85575	937.593	13.46	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	203.99300	0.20399	240.65280	0.24065	203.993	13.46	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	930.66070	0.93066	849.22140	0.84922	930.661	13.47	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	207.06070	0.20706	244.12140	0.24412	207.061	13.47	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	923.75920	0.92376	842.72210	0.84272	923.759	13.48	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	210.15920	0.21016	247.62210	0.24762	210.159	13.48	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			15.83030	15.83030	15.70870	15.70870		14.50	11,872,725.00	750	1,950.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	1,689.19180	1.68919	1,587.47960	1.58748	1,689.192	13.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	148.89180	0.14889	168.77960	0.16878	148.892	13.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	150.74070	0.15074	170.83550	0.17084	150.741	13.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	1,681.04070	1.68104	1,579.53550	1.57954	1,681.041	13.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	1,672.90980	1.67291	1,571.60990	1.57161	1,672.910	13.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	152.60980	0.15261	172.90990	0.17291	152.610	13.84	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			16.03460	16.03460	15.90870	15.90870		14.92	0.00	0	100.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	875.83840	0.87584	821.08570	0.82109	875.838	14.91	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	881.23840	0.88124	952.38570	0.95239	881.238	14.91	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	871.68420	0.87168	817.27980	0.81728	871.684	14.92	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	887.08420	0.88708	958.57980	0.95858	887.084	14.92	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	867.67780	0.86768	813.48580	0.81349	867.678	14.93	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	893.07780	0.89308	964.78580	0.96479	893.078	14.93	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future			0.10309	0.10309	0.10209	0.10209		14.39	2,577.20	25	241.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Call	1,310.37920	0.01310	1,210.86630	0.01211	1,310.379	17.22	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Put	1.57920	0.00002	2.06630	0.00002	1.579	17.22	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10	Call	385.36880	0.00385	312.96700	0.00313	385.369	14.39	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10	Put	76.56880	0.00077	104.16700	0.00104	76.569	14.39	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.11	Call	41.73780	0.00042	32.44460	0.00032	41.738	17.64	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.11	Put	732.93780	0.00733	823.64460	0.00824	732.938	17.64	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10444	0.10444	0.10343	0.10343		15.95	0.00	0	14,250.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,465.79950	0.01466	1,369.49550	0.01369	1,465.800	15.77	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	21.29950	0.00021	26.49550	0.00026	21.299	15.77	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	647.42480	0.00647	581.07540	0.00581	647.425	15.95	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	202.92480	0.00203	238.07540	0.00238	202.925	15.95	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	241.31760	0.00241	215.38000	0.00215	241.318	18.47	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	796.81760	0.00797	872.38000	0.00872	796.818	18.47	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future			13.26110	13.26110	13.26800	13.26800		12.97	26,813,944.20	2,022	71,845.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.30	Call	1,962.03970	1.96204	1,969.03190	1.96903	1,962.040	18.28	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.30	Put	0.93970	0.00094	1.03190	0.00103	0.940	18.28	0.00	0	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.50	Call	1,762.69280	1.76269	1,769.70140	1.76970	1,762.693	17.46	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.50	Put	1.59280	0.00159	1.70140	0.00170	1.593	17.46	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.55	Call	1,712.91900	1.71292	1,719.93030	1.71993	1,712.919	17.26	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.55	Put	1.81900	0.00182	1.93030	0.00193	1.819	17.26	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.99	Call	1,276.95790	1.27696	1,283.92760	1.28393	1,276.958	15.42	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	11.99	Put	5.85790	0.00586	5.92760	0.00593	5.858	15.42	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.00	Call	1,267.09860	1.26710	1,274.06960	1.27407	1,267.099	15.37	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.00	Put	5.99860	0.00600	6.06960	0.00607	5.999	15.37	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.01	Call	1,257.24290	1.25724	1,264.21520	1.26422	1,257.243	15.32	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.01	Put	6.14290	0.00614	6.21520	0.00622	6.143	15.32	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.05	Call	1,217.85870	1.21786	1,224.83640	1.22484	1,217.859	15.12	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future	12.05	Put	6.75870	0.00676	6.83640	0.00684	6.759	15.12	0.00	0	0.00

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	12.10	Call	1,168.72380		1.16872	1,175.70810	1.17571		1,168.724	14.87	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	7.62380		0.00762	7.70810	0.00771		7.624	14.87	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	11.01270		0.01101	11.11910	0.01112		11.013	14.13	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,022.11270		1.02211	1,029.11910	1.02912		1,022.113	14.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	925.25120		0.92525	932.27140	0.93227		925.251	13.63	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	14.15120		0.01415	14.27140	0.01427		14.151	13.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	734.76980		0.73477	741.80490	0.74180		734.770	12.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	23.66980		0.02367	23.80490	0.02380		23.670	12.64	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	70.97390		0.07097	71.20850	0.07121		70.974	12.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	482.07390		0.48207	489.20850	0.48921		482.074	12.61	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	77.97980		0.07798	83.03860	0.08304		77.980	14.81	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	616.87980		0.61688	615.03860	0.61504		616.880	14.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,259.39210		1.25939	1,255.25290	1.25525		1,259.392	17.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	20.49210		0.02049	23.25290	0.02325		20.492	17.34	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	436.61190		0.43661	438.15280	0.43815		436.612	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	250.91190		0.25091	252.45280	0.25245		250.912	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	431.17140		0.43117	432.71820	0.43272		431.171	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	255.47140		0.25547	257.01820	0.25702		255.471	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	425.78200		0.42578	427.33460	0.42733		425.782	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	260.08200		0.26008	261.63460	0.26163		260.082	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.43300		13.43300	13.43980	13.43980			14.17	1,343,300.00	100	32,403.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,247.71880		2.24772	2,253.93940	2.25394		2,247.719	16.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	14.71880		0.01472	14.13940	0.01414		14.719	16.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,009.53310		2.00953	2,015.49200	2.01549		2,009.533	15.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	19.53310		0.01953	18.69200	0.01869		19.533	15.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,960.72020		1.96072	1,966.61400	1.96661		1,960.720	15.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	20.72020		0.02072	19.81400	0.01981		20.720	15.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,911.98660		1.91199	1,917.81010	1.91781		1,911.987	15.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	21.98660		0.02199	21.01010	0.02101		21.987	15.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,031.64300		1.03164	1,034.83420	1.03483		1,031.643	13.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	98.64300		0.09864	95.03420	0.09503		98.643	13.24	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	951.51870		0.95152	954.31370	0.95431		951.519	13.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	118.51870		0.11852	114.51370	0.11451		118.519	13.22	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	614.02270		0.61402	615.20630	0.61521		614.023	13.63	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	281.02270		0.28102	275.40630	0.27541		281.023	13.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.62370		13.62370	13.62870	13.62870			14.61	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,291.97920		1.29198	1,293.90060	1.29390		1,291.979	13.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	158.27920		0.15828	155.20060	0.15520		158.279	13.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	160.50450		0.16050	157.40130	0.15740		160.505	13.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,284.20450		1.28420	1,286.10130	1.28610		1,284.204	13.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,276.45550		1.27646	1,278.32470	1.27832		1,276.456	13.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	162.75550		0.16276	159.62470	0.15962		162.755	13.52	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.81180		13.81180	13.81490	13.81490			15.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	774.21200		0.77421	772.75080	0.77275		774.212	15.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	752.41200		0.75241	747.85080	0.74785		752.412	15.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	770.20810		0.77021	768.74560	0.76875		770.208	15.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	758.40810		0.75841	753.84560	0.75385		758.408	15.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	766.26100		0.76626	764.79730	0.76480		766.261	15.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	764.46100		0.76446	759.89730	0.75990		764.461	15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.22930		14.22930	14.23240	14.23240			15.78	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	726.72910		0.72673	726.77470	0.72677		726.729	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,266.02910		1.26603	1,269.17470	1.26917		1,266.029	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,261.38740		1.26139	1,264.52420	1.26452		1,261.387	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	732.08740		0.73209	732.12420	0.73212		732.087	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,256.76460		1.25676	1,259.88610	1.25989		1,256.765	15.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	737.46460		0.73746	737.48610	0.73749		737.465	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future			110.75910		110.75910		111.00693	111.00693			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		16.93000	0.01693	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	230.90000		0.23090		0.00000	0.00000	230.900		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		6.93000	0.00693	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	240.90000		0.24090		0.00000	0.00000	240.900		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	250.90000		0.25090		3.07000	0.00307	250.900		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.67447		104.67447		106.46430	106.46430			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	5,315.53000		5.31553		3,525.70000	3.52570	5,315.530		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	5,325.53000		5.32553		3,535.70000	3.53570	5,325.530		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	5,335.53000		5.33553		3,545.70000	3.54570	5,335.530		0.00	0	0.00
2050	On 07/11/2013	Bond Future			107.78262		107.78262		107.80065	107.80065			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	2,207.38000		2.20738		2,189.35000	2.18935	2,207.380		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	2,217.38000		2.21738		2,199.35000	2.19935	2,217.380		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	2,227.38000		2.22738		2,209.35000	2.20935	2,227.380		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			407.32800		407.32800		407.95700	407.95700			0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.67500		412.67500		413.31200	413.31200			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			479.81600		479.81600		481.55800	481.55800			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			486.11400		486.11400		487.87900	487.87900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			430.24400		430.24400		431.01000	431.01000			0.00	0	763.00
ALBI	On 06/02/2014	Index Future			435.89100		435.89100		436.66700	436.66700			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.91940		8.91940		8.91980	8.91980		11.74	0.00	0	7,407.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	436.15390		0.43615		436.09190	0.43609	436.154	11.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.75390		0.01675		16.29190	0.01629	16.754	11.60	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	85.45460		0.08545		86.50660	0.08651	85.455	11.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	204.85460		0.20485		206.30660	0.20631	204.855	11.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	153.22860		0.15323		155.38250	0.15538	153.229	11.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	123.82860		0.12383		125.58250	0.12558	123.829	11.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	148.06740		0.14807		150.29610	0.15030	148.067	11.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	128.66740		0.12867		130.49610	0.13050	128.667	11.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	143.22770		0.14323		145.42030	0.14542	143.228	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	133.82770		0.13383		135.62030	0.13562	133.828	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	31.42870		0.03143		31.87670	0.03188	31.429	12.58	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	412.02870		0.41203		412.07670	0.41208	412.029	12.58	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	1.57720		0.00158		1.81400	0.00181	1.577	18.13	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,382.17720		1.38218		1,382.01400	1.38201	1,382.177	18.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			8.98160		8.98160		8.98140	8.98140		11.96	7,562,507.20	842	9,519.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	722.00140		0.72200		721.53960	0.72154	722.001	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	40.40140		0.04040		40.13960	0.04014	40.401	11.93	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	481.85570		0.48186		479.94450	0.47994	481.856	11.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest			
AU\$ / R	On	13/12/2013			Foreign Exchange Future		8.60	Put	100.25570	0.10026		98.54450	0.09854	100.256	11.81	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.30	Call	139.59940	0.13960		144.08820	0.14409	139.599	12.48	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.30	Put	457.99940	0.45800		462.68820	0.46269	457.999	12.48	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.46	Call	101.62990	0.10163		106.39670	0.10640	101.630	12.75	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.46	Put	580.02990	0.58003		584.99670	0.58500	580.030	12.75	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.47	Call	99.54520	0.09955		104.34580	0.10435	99.545	12.77	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.47	Put	587.94520	0.58795		592.94580	0.59295	587.945	12.77	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.48	Call	97.49880	0.09750		102.32980	0.10233	97.499	12.78	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.48	Put	595.89880	0.59590		600.92980	0.60093	595.899	12.78	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.60	Call	75.72480	0.07572		80.82020	0.08082	75.725	12.95	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.60	Put	694.12480	0.69412		699.42020	0.69942	694.125	12.95	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.30	Call	21.78270	0.02178		24.45360	0.02445	21.783	14.86	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.30	Put	1,340.18270	1.34018		1,343.05360	1.34305	1,340.183	14.86	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.60	Call	14.91580	0.01492		16.27100	0.01627	14.916	15.98	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.60	Put	1,633.31580	1.63332		1,634.87100	1.63487	1,633.316	15.98	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future				9.05460	9.05460		9.05260	9.05260		12.08	0.00	0	2,900.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.49	Call	188.24060	0.18824		196.26020	0.19626	188.241	12.67	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.49	Put	623.64060	0.62364		633.66020	0.63366	623.641	12.67	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.50	Call	185.60550	0.18561		193.74610	0.19375	185.605	12.69	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.50	Put	631.00550	0.63101		641.14610	0.64115	631.006	12.69	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.51	Put	638.47550	0.63848		648.68180	0.64868	638.476	12.70	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.51	Call	183.07550	0.18308		191.28180	0.19128	183.075	12.70	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future				9.12770	9.12770		9.12390	9.12390		12.22	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.89	Call	178.38530	0.17839		189.32420	0.18932	178.385	13.26	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.89	Put	940.68530	0.94069		955.42420	0.95542	940.685	13.26	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.90	Call	176.47150	0.17647		187.46820	0.18747	176.472	13.28	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.90	Put	948.77150	0.94877		963.56820	0.96357	948.771	13.28	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.91	Call	174.57610	0.17458		185.63220	0.18563	174.576	13.29	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.91	Put	956.87610	0.95688		971.73220	0.97173	956.876	13.29	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future				9.60690	9.60690		9.59870	9.59870		13.62	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future		7.25	Call	2,445.41260	2.44541		2,436.79740	2.43680	2,445.413	14.41	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future		7.25	Put	88.51260	0.08851		88.09740	0.08810	88.513	14.41	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future		7.30	Call	2,400.29650	2.40030		2,391.79790	2.39180	2,400.296	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future		7.30	Put	93.39650	0.09340		93.09790	0.09310	93.396	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future		7.35	Put	98.49670	0.09850		98.32410	0.09832	98.497	14.29	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future		7.35	Call	2,355.39670	2.35540		2,347.02410	2.34702	2,355.397	14.29	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future				9.54020	9.54020		9.59430	9.59430		14.29	0.00	0	75.00
CAD/ R	On	16/09/2013			Foreign Exchange Future		9.09	Call	487.32320	0.48732		532.62230	0.53262	487.323	14.55	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future		9.09	Put	37.12320	0.03712		28.32230	0.02832	37.123	14.55	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future		9.10	Call	478.94450	0.47894		523.88410	0.52388	478.944	14.55	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future		9.10	Put	38.74450	0.03874		29.58410	0.02958	38.744	14.55	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future		9.11	Call	470.62140	0.47062		515.26660	0.51527	470.621	14.54	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future		9.11	Put	40.42140	0.04042		30.96660	0.03097	40.421	14.54	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future				9.64080	9.64080		9.69480	9.69480		13.97	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.94	Call	209.29980	0.20930		227.74740	0.22775	209.300	14.62	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.94	Put	508.49980	0.50850		472.94740	0.47295	508.500	14.62	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.95	Call	206.35060	0.20635		224.60380	0.22460	206.351	14.64	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.95	Put	515.55060	0.51555		479.80380	0.47980	515.551	14.64	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.96	Call	203.43830	0.20344		221.50320	0.22150	203.438	14.67	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.96	Put	522.63830	0.52264		486.70320	0.48670	522.638	14.67	0.00	0	0.00
CF CANDO CADP	On	13/12/2013			Can-Do Future				82.62190	82.62190		-83.27590	-83.27590		0.00	0	0	2,274.00
CF CANDO CADR	On	13/12/2013			Can-Do Future				396.96380	396.96380		401.78330	401.78330		0.00	0	0	696.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CADS	On 13/12/2013	Can-Do Future			477.57730		477.57730		472.23580	472.23580			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			259.76400		259.76400		250.57500	250.57500			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			109.34740		109.34740		111.15600	111.15600			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	10	0.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			109.14530		109.14530		111.24010	111.24010			0.00	0	10,000.00
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			73.65580		73.65580		76.28920	76.28920			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.78660		10.78660		10.77690	10.77690		14.42	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	957.49270		0.95749		944.83530	0.94484	957.493	16.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	10.89270		0.01089		7.93530	0.00794	10.893	16.54	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	947.74650		0.94775		935.12000	0.93512	947.746	16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	11.14650		0.01115		8.22000	0.00822	11.147	16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	938.00700		0.93801		925.41430	0.92541	938.007	16.39	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	11.40700		0.01141		8.51430	0.00851	11.407	16.39	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.93190		10.93190		10.92190	10.92190		14.74	273,297.50	25	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	447.94490		0.44794		444.64410	0.44464	447.945	14.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	306.04490		0.30604		312.74410	0.31274	306.045	14.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	442.86310		0.44286		439.57010	0.43957	442.863	14.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	310.96310		0.31096		317.67010	0.31767	310.963	14.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	437.82790		0.43783		434.53960	0.43454	437.828	14.56	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	315.92790		0.31593		322.63960	0.32264	315.928	14.56	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62330		1.62330		1.62400	1.62400		13.60	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,344.02050		0.13440		1,350.67400	0.13507	1,344.020	14.49	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	11.02050		0.00110		10.67400	0.00107	11.020	14.49	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,246.95820		0.12470		1,253.55880	0.12536	1,246.958	14.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	13.95820		0.00140		13.55880	0.00136	13.958	14.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,152.21460		0.11522		1,158.71520	0.11587	1,152.215	14.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	19.21460		0.00192		18.71520	0.00187	19.215	14.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63410		1.63410		1.63460	1.63460		14.31	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	504.33800		0.05043		504.84000	0.05048	504.338	14.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	663.33800		0.06633		658.84000	0.06588	663.338	14.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	466.80910		0.04668		467.09940	0.04671	466.809	15.10	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	725.80910		0.07258		721.09940	0.07211	725.809	15.10	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	431.82030		0.04318		431.91250	0.04319	431.820	15.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	790.82030		0.07908		785.91250	0.07859	790.820	15.23	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.43108		109.43108		109.44967	109.44967			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	558.92000		0.55892		540.33000	0.54033	558.920		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	568.92000		0.56892		550.33000	0.55033	568.920		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	578.92000		0.57892		560.33000	0.56033	578.920		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.73461		81.70951		9.71011	81.89051			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	10,054.73000		10.05473		9,873.73000	9.87373	10,054.730		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	9,966.45000		9.96645		9,785.45000	9.78545	9,966.450		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	9,878.30000		9.87830		9,697.30000	9.69730	9,878.300		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.85856		82.78202		9.83322	82.96542			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,354.15000		2.35415		2,170.75000	2.17075	2,354.150		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	2,278.62000		2.27862		2,095.22000	2.09522	2,278.620		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,203.20000		2.20320		2,019.80000	2.01980	2,203.200		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			429.87900		429.87900		430.64400	430.64400			0.00	0	101.00
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	161,110.00000		16.11100		153,460.00000	15.34600	161,110.000		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	161,210.00000		16.12100		153,560.00000	15.35600	161,210.000		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	161,310.00000		16.13100		153,660.00000	15.36600	161,310.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			435.52100		435.52100		436.29600	436.29600			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	44,690.00000		4.46900		36,940.00000	3.69400	44,690.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	44,790.00000		4.47900		37,040.00000	3.70400	44,790.000		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	44,890.00000		4.48900		37,140.00000	3.71400	44,890.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			441.38800		441.38800		442.17500	442.17500			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		1,850.00000	0.18500	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	6,020.00000		0.60200		0.00000	0.00000	6,020.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	6,120.00000		0.61200		0.00000	0.00000	6,120.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000		1,750.00000	0.17500	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000		1,650.00000	0.16500	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	6,220.00000		0.62200		0.00000	0.00000	6,220.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			195.98300		195.98300		197.03800	197.03800			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			198.57900		198.57900		199.64800	199.64800			0.00	0	166.00
ILBI	On 07/11/2013	Index Future			532.85800		532.85800		535.48700	535.48700			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			540.07000		540.07000		542.73400	542.73400			0.00	0	186.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.14000	94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.16000	94.84000		5.16000	94.84000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.20000	94.80000		5.20000	94.80000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.27000	94.73000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.37000	94.63000		5.34000	94.66000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.45000	94.55000		5.42000	94.58000			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	5.73000	94.27000		5.70000	94.30000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.04000	93.96000		6.01000	93.99000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.35000	93.65000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.66000	93.34000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.95000	93.05000		6.91000	93.09000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.21000	92.79000		7.16000	92.84000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.92240	7.92240		7.85440	7.85440		9.53	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	346.61490	0.34661		285.86780	0.28587	346.615	10.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	14.21490	0.01421		21.46780	0.02147	14.215	10.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	337.61680	0.33762		277.26890	0.27727	337.617	10.49	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	15.21680	0.01522		22.86890	0.02287	15.217	10.49	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	328.68020	0.32868		268.74970	0.26875	328.680	10.46	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	16.28020	0.01628		24.34970	0.02435	16.280	10.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.98100	7.98100		7.91330	7.91330		11.14	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	149.42360	0.14942		127.17080	0.12717	149.424	11.55	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	308.42360	0.30842		353.87080	0.35387	308.424	11.55	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	146.25710	0.14626		124.25420	0.12425	146.257	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	315.25710	0.31526		360.95420	0.36095	315.257	11.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	143.15290	0.14315		121.63650	0.12164	143.153	11.61	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	322.15290	0.32215		368.33650	0.36834	322.153	11.61	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.74920	9.74920	0.10256	9.84990	9.84990		14.79	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	794.88480	0.07949	0.10256	1,099.53210	0.10995	794.885	14.59	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	3,702.88480	0.37029	0.10256	3,000.53210	0.30005	3,702.885	14.59	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	768.15280	0.07682	0.10256	1,065.45250	0.10655	768.153	14.58	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	3,776.15280	0.37762	0.10256	3,066.45250	0.30665	3,776.153	14.58	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	742.10280	0.07421	0.10256	1,032.13780	0.10321	742.103	14.58	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	3,850.10280	0.38501	0.10256	3,133.13780	0.31331	3,850.103	14.58	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.95682	100.20365		7.87472	100.73339			0.00	0	11,644.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	10,038.48000	10.03848		9,508.74000	9.50874	10,038.480		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00



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	6.50	Put	9,965.75000		9.96575	9,436.01000	9.43601		9,965.750		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	9,893.07000		9.89307	9,363.33000	9.36333		9,893.070		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.06340		101.51882	7.97790	102.05556				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	1,410.39000		1.41039	873.65000	0.87365		1,410.390		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,346.71000		1.34671	809.97000	0.80997		1,346.710		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	1,283.07000		1.28307	746.33000	0.74633		1,283.070		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.25600		114.54723	6.25178	114.55506			3.03	75,944,813.49	663	24,771.00
R157	On 07/11/2013	Bond Future	5.59	Call	236.48000		0.23648	244.82000	0.24482		236.480	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,481.07000		1.48107	1,481.58000	1.48158		1,481.070	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	241.06000		0.24106	249.48000	0.24948		241.060	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,466.83000		1.46683	1,467.42000	1.46742		1,466.830	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	245.72000		0.24572	254.21000	0.25421		245.720	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,452.67000		1.45267	1,453.33000	1.45333		1,452.670	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.43383		116.05074	6.42882	116.05873				0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	400.99000		0.40099	363.43000	0.36343		400.990	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,677.00000		1.67700	1,631.45000	1.63145		1,677.000	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	405.58000		0.40558	367.88000	0.36788		405.580	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,665.39000		1.66539	1,619.70000	1.61970		1,665.390	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	410.21000		0.41021	372.36000	0.37236		410.210	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,653.83000		1.65383	1,607.99000	1.60799		1,653.830	2.73	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.63338		110.80593	6.62728	110.81411				0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	263.85000		0.26385	250.44000	0.25044		263.850	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,225.48000		2.22548	2,203.89000	2.20389		2,225.480	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,214.46000		2.21446	2,192.81000	2.19281		2,214.460	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	266.59000		0.26659	253.12000	0.25312		266.590	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	269.35000		0.26935	255.82000	0.25582		269.350	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,203.46000		2.20346	2,181.75000	2.18175		2,203.460	2.42	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.90964		112.30685	6.90202	112.31515				0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	856.46000		0.85646	0.00000	0.00000		856.460	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,041.55000		1.04155	176.79000	0.17679		1,041.550	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	861.54000		0.86154	0.00000	0.00000		861.540	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,035.71000		1.03571	165.87000	0.16587		1,035.710	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	866.65000		0.86665	0.00000	0.00000		866.650	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,029.90000		1.02990	154.95000	0.15495		1,029.900	2.11	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.28274		121.64266	8.25792	121.86290			14.95	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	129.93000		0.12993	123.14000	0.12314		129.930	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,532.76000		17.53276	17,305.73000	17.30573		17,532.760	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	242.79000		0.24279	233.73000	0.23373		242.790	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,999.21000		14.99921	14,769.91000	14.76991		14,999.210	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,530.19000		2.53019	2,543.87000	2.54387		2,530.190	14.88	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,073.63000		5.07363	4,867.07000	4.86707		5,073.630	14.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,325.55000		4.32555	4,130.86000	4.13086		4,325.550	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,051.04000		3.05104	3,076.59000	3.07659		3,051.040	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,090.60000		3.09060	3,116.95000	3.11695		3,090.600	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,275.19000		4.27519	4,081.30000	4.08130		4,275.190	14.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.16	Call	3,130.46000		3.13046		3,157.63000	3.15763	3,130.460	14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,225.23000		4.22523		4,032.16000	4.03216	4,225.230	14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,793.04000		3.79304		3,608.59000	3.60859	3,793.040	14.95	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,502.41000		3.50241		3,538.20000	3.53820	3,502.410	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,674.81000		4.67481		4,734.36000	4.73436	4,674.810	15.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,771.52000		2.77152		2,610.83000	2.61083	2,771.520	15.08	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,011.67000		6.01167		6,099.12000	6.09912	6,011.670	15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,971.58000		1.97158		1,838.79000	1.83879	1,971.580	15.20	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,488.07000		7.48807		7,604.70000	7.60470	7,488.070	15.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,366.61000		1.36661		1,263.00000	1.26300	1,366.610	15.32	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.38252	117.95001		8.35679	118.17318			15.40	117,950.01	1	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,821.20000		2.82120		2,697.94000	2.69794	2,821.200	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,577.96000		8.57796		8,231.53000	8.23153	8,577.960	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,850.96000		2.85096		2,727.74000	2.72774	2,850.960	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,515.12000		8.51512		8,168.73000	8.16873	8,515.120	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,880.93000		2.88093		2,757.45000	2.75745	2,880.930	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,452.58000		8.45258		8,105.93000	8.10593	8,452.580	15.25	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.48324	119.53943		8.45654	119.76575			14.99	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,959.94000		1.95994		1,875.15000	1.87515	1,959.940	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,644.02000		14.64402		14,332.91000	14.33291	14,644.020	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,979.23000		1.97923		1,894.26000	1.89426	1,979.230	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,565.57000		14.56557		14,254.28000	14.25428	14,565.570	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,487.37000		14.48737		14,175.90000	14.17590	14,487.370	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,998.66000		1.99866		1,913.51000	1.91351	1,998.660	14.73	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.58668	115.86804		8.55899	116.09738			14.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,706.90000		5.70690		0.00000	0.00000	5,706.900	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,197.79000		8.19779		2,261.55000	2.26155	8,197.790	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,743.61000		5.74361		0.00000	0.00000	5,743.610	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,149.32000		8.14932		2,176.37000	2.17637	8,149.320	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,780.45000		5.78045		0.00000	0.00000	5,780.450	14.75	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,101.06000		8.10106		2,091.27000	2.09127	8,101.060	14.75	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R197	On 07/11/2013	Bond Future			278.62837	278.62837		279.83598	279.83598				0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	1,361.63000	1.36163		154.02000	0.15402		1,361.630		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	1,371.63000	1.37163		164.02000	0.16402		1,371.630		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	1,381.63000	1.38163		174.02000	0.17402		1,381.630		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.43649	106.94513		5.43082	106.95130			1.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	127.09000	0.12709		112.38000	0.11238		127.090	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	834.74000	0.83474		813.86000	0.81386		834.740	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	129.62000	0.12962		114.94000	0.11494		129.620	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	826.27000	0.82627		805.42000	0.80542		826.270	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	132.18000	0.13218		117.55000	0.11755		132.180	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	817.83000	0.81783		797.03000	0.79703		817.830	1.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.47873	103.94109		5.47131	103.94737			1.50	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
R201	On 06/02/2014	Bond Future	5.24	Call	344.15000		0.34415		310.38000	0.31038	344.150	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	546.50000		0.54650		506.45000	0.50645	546.500	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	347.77000		0.34777		313.96000	0.31396	347.770	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	541.63000		0.54163		501.54000	0.50154	541.630	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	351.42000		0.35142		317.58000	0.31758	351.420	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	536.79000		0.53679		496.67000	0.49667	536.790	1.49	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.50096		105.34176		5.49024	105.34821		1.15	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	222.71000		0.22271		189.36000	0.18936	222.710	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	682.14000		0.68214		642.34000	0.64234	682.140	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	678.06000		0.67806		638.18000	0.63818	678.060	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	224.69000		0.22469		191.26000	0.19126	224.690	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	226.69000		0.22669		193.17000	0.19317	226.690	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	674.00000		0.67400		634.03000	0.63403	674.000	1.13	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.48551		102.35977		5.46736	102.36631		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	280.55000		0.28055		0.00000	0.00000	280.550	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	351.04000		0.35104		63.95000	0.06395	351.040	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	282.23000		0.28223		0.00000	0.00000	282.230	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	349.11000		0.34911		60.34000	0.06034	349.110	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	283.90000		0.28390		0.00000	0.00000	283.900	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	347.18000		0.34718		56.74000	0.05674	347.180	0.77	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			205.33035		205.33035		207.23082	207.23082			58,519,149.75	285	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	3,659.65000		3.65965		1,759.18000	1.75918	3,659.650		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	3,669.65000		3.66965		1,769.18000	1.76918	3,669.650		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,679.65000		3.67965		1,779.18000	1.77918	3,679.650		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.96539		105.57015		6.95060	105.62056		5.67	2,111,403.00	20	7,729.00
R203	On 07/11/2013	Bond Future	5.71	Call	95.31000		0.09531		103.69000	0.10369	95.310	5.54	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,482.36000		4.48236		4,440.33000	4.44033	4,482.360	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	190.48000		0.19048		204.13000	0.20413	190.480	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,579.76000		3.57976		3,543.00000	3.54300	3,579.760	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	194.95000		0.19495		208.82000	0.20882	194.950	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,548.80000		3.54880		3,512.26000	3.51226	3,548.800	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	199.74000		0.19974		213.72000	0.21372	199.740	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,518.18000		3.51818		3,481.75000	3.48175	3,518.180	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,340.63000		103.34063		103,391.04000	103.39104	103,340.630	5.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.86	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.10523		106.95585		7.08921	107.00695		5.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	362.13000		0.36213		379.95000	0.37995	362.130	5.14	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,127.51000		4.12751		4,094.23000	4.09423	4,127.510	5.14	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	483.78000		0.48378		501.26000	0.50126	483.780	5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,618.46000		3.61846		3,584.84000	3.58484	3,618.460	5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	490.96000		0.49096		508.38000	0.50838	490.960	5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,592.57000		3.59257		3,558.89000	3.55889	3,592.570	5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	498.23000		0.49823		515.58000	0.51558	498.230	5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,566.78000		3.56678		3,533.03000	3.53303	3,566.780	5.16	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.24670		104.23615		7.22927	104.28801		5.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Call	390.50000		0.39050		424.26000	0.42426	390.500	5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,994.86000		4.99486	4,976.76000	4.97676	4,994.860	5.02	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.75	Call	395.38000		0.39538	429.39000	0.42939	395.380	5.02	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.75	Put	4,968.36000		4.96836	4,950.51000	4.95051	4,968.360	5.02	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.76	Call	400.32000		0.40032	434.57000	0.43457	400.320	5.02	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.76	Put	4,941.92000		4.94192	4,924.31000	4.92431	4,941.920	5.02	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	7.40	Call	2,091.13000		2.09113	2,145.22000	2.14522	2,091.130	5.16	0.00	0	16.00	
R203	On 08/05/2014	Bond Future	7.40	Put	1,636.40000		1.63640	1,638.63000	1.63863	1,636.400	5.16	0.00	0	0.00	
R203	On 07/08/2014	Bond Future			7.40546		105.64801	7.38641	105.70059		4.80	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Call	1,859.81000		1.85981	0.00000	0.00000	1,859.810	4.78	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Put	2,179.02000		2.17902	266.63000	0.26663	2,179.020	4.78	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	1,873.15000		1.87315	0.00000	0.00000	1,873.150	4.78	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Put	2,164.66000		2.16466	238.93000	0.23893	2,164.660	4.78	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	1,886.54000		1.88654	0.00000	0.00000	1,886.540	4.78	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	2,150.37000		2.15037	211.25000	0.21125	2,150.370	4.78	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 07/11/2013	Bond Future			7.18575		106.56543	7.14454	106.74288		7.54	0.00	0	25,774.00	
R204	On 07/11/2013	Bond Future	6.29	Call	348.39000		0.34839	372.19000	0.37219	348.390	7.39	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.29	Put	4,290.93000		4.29093	4,137.28000	4.13728	4,290.930	7.39	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	355.89000		0.35589	380.13000	0.38013	355.890	7.39	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	4,253.41000		4.25341	4,100.20000	4.10020	4,253.410	7.39	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	363.50000		0.36350	388.20000	0.38820	363.500	7.39	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	4,216.02000		4.21602	4,063.27000	4.06327	4,216.020	7.39	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	1,237.13000		1.23713	1,304.13000	1.30413	1,237.130	7.50	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	2,039.94000		2.03994	1,929.49000	1.92949	2,039.940	7.50	0.00	0	1,270.00	
R204	On 06/02/2014	Bond Future			7.30342		103.93420	7.25959	104.11404		7.52	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	800.85000		0.80085	854.05000	0.85405	800.850	7.38	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	4,629.63000		4.62963	4,502.99000	4.50299	4,629.630	7.38	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	811.50000		0.81150	864.70000	0.86470	811.500	7.38	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	4,597.43000		4.59743	4,470.79000	4.47079	4,597.430	7.38	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	822.25000		0.82225	875.45000	0.87545	822.250	7.39	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	4,565.35000		4.56535	4,438.71000	4.43871	4,565.350	7.39	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			7.42632		105.33475	7.37957	105.51705		7.25	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	750.86000		0.75086	796.12000	0.79612	750.860	7.12	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	6,329.98000		6.32998	6,192.94000	6.19294	6,329.980	7.12	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	758.91000		0.75891	804.52000	0.80452	758.910	7.12	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	6,296.48000		6.29648	6,159.79000	6.15979	6,296.480	7.12	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	767.02000		0.76702	812.99000	0.81299	767.020	7.12	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	6,263.05000		6.26305	6,126.72000	6.12672	6,263.050	7.12	0.00	0	0.00	
R204	On 07/08/2014	Bond Future			7.55977		102.73053	7.50977	102.91537		7.03	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	2,667.59000		2.66759	0.00000	0.00000	2,667.590	7.02	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	3,111.04000		3.11104	258.61000	0.25861	3,111.040	7.02	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	2,685.17000		2.68517	0.00000	0.00000	2,685.170	7.02	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	3,091.51000		3.09151	221.50000	0.22150	3,091.510	7.02	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	2,702.82000		2.70282	0.00000	0.00000	2,702.820	7.03	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	3,072.06000		3.07206	184.40000	0.18440	3,072.060	7.03	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

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 07/11/2013	Bond Future		5.71027	102.72149		5.68930	102.72523		0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.17000	0.01617	8.70000	0.00870	16.170	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	270.08000	0.27008	258.87000	0.25887	270.080	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	16.42000	0.01642	8.88000	0.00888	16.420	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	268.53000	0.26853	257.25000	0.25725	268.530	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	16.67000	0.01667	9.05000	0.00905	16.670	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	266.99000	0.26699	255.63000	0.25563	266.990	0.45	0.00	0	0.00
R206	On 15/01/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future		7.49723	101.14476		7.44584	101.39370		9.52	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	554.97000	0.55497	581.90000	0.58190	554.970	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,555.55000	4.55555	4,333.54000	4.33354	4,555.550	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	565.38000	0.56538	592.85000	0.59285	565.380	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,515.20000	4.51520	4,293.73000	4.29373	4,515.200	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	575.92000	0.57592	603.96000	0.60396	575.920	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,475.02000	4.47502	4,254.12000	4.25412	4,475.020	9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future		7.61156	98.83323		7.55742	99.08543		9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	918.42000	0.91842	970.63000	0.97063	918.420	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,566.92000	5.56692	5,366.93000	5.36693	5,566.920	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	930.18000	0.93018	982.49000	0.98249	930.180	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,529.48000	5.52948	5,329.59000	5.32959	5,529.480	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	942.04000	0.94204	994.44000	0.99444	942.040	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,492.18000	5.49218	5,292.38000	5.29238	5,492.180	9.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future		7.73246	100.16509		7.67528	100.42082		9.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	825.27000	0.82527	900.95000	0.90095	825.270	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,018.31000	8.01831	7,838.26000	7.83826	8,018.310	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	833.89000	0.83389	910.10000	0.91010	833.890	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,978.27000	7.97827	7,798.75000	7.79875	7,978.270	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	842.58000	0.84258	919.33000	0.91933	842.580	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,938.32000	7.93832	7,759.34000	7.75934	7,938.320	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future		7.86205	97.88170		7.80156	98.14088		9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,254.98000	3.25498	0.00000	0.00000	3,254.980	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,994.36000	3.99436	480.20000	0.48020	3,994.360	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,275.19000	3.27519	0.00000	0.00000	3,275.190	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,971.41000	3.97141	437.04000	0.43704	3,971.410	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,295.47000	3.29547	0.00000	0.00000	3,295.470	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,948.55000	3.94855	393.90000	0.39390	3,948.550	9.22	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future		7.63673	95.85217		7.58560	96.12848		10.63	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	506.82000	0.50682	572.97000	0.57297	506.820	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,212.66000	5.21266	5,002.50000	5.00250	5,212.660	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	517.12000	0.51712	584.23000	0.58423	517.120	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,165.73000	5.16573	4,956.53000	4.95653	5,165.730	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	527.58000	0.52758	595.65000	0.59565	527.580	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,119.01000	5.11901	4,910.77000	4.91077	5,119.010	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,699.15000	1.69915	1,844.19000	1.84419	1,699.150	10.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,440.25000	2.44025	2,308.98000	2.30898	2,440.250	10.63	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future		7.74255	97.11028		7.68905	97.39024		10.27	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	914.28000	0.91428	991.87000	0.99187	914.280	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,333.89000	6.33389	6,131.52000	6.13152	6,333.890	10.07	0.00	0	0.00

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 06/02/2014	Bond Future	6.75	Call	926.23000		0.92623		1,004.54000	1.00454	926.230	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,289.93000		6.28993		6,088.28000	6.08828	6,289.930	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	938.72000		0.93872		1,017.77000	1.01777	938.720	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,246.55000		6.24655		6,045.64000	6.04564	6,246.550	10.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.84895		95.02240		7.79290	95.30620		10.23	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	768.15000		0.76815		860.20000	0.86020	768.150	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,067.40000		9.06740		8,875.65000	8.87565	9,067.400	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	776.98000		0.77698		869.73000	0.86973	776.980	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,020.22000		9.02022		8,829.17000	8.82917	9,020.220	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,973.14000		8.97314		8,782.78000	8.78278	8,973.140	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	785.89000		0.78589		879.33000	0.87933	785.890	10.03	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.96101		96.30946		7.90224	96.59708		9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,405.05000		3.40505		0.00000	0.00000	3,405.050	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,244.99000		4.24499		552.32000	0.55232	4,244.990	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,427.85000		3.42785		0.00000	0.00000	3,427.850	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,218.42000		4.21842		502.95000	0.50295	4,218.420	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,450.75000		3.45075		0.00000	0.00000	3,450.750	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,191.99000		4.19199		453.62000	0.45362	4,191.990	9.88	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.09224		73.73840		9.07268	73.88422		22.52	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,944.03000		1.94403		1,985.07000	1.98507	1,944.030	22.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,355.68000		5.35568		5,250.90000	5.25090	5,355.680	22.38	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,335.69000		2.33569		2,383.59000	2.38359	2,335.690	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,640.84000		4.64084		4,542.92000	4.54292	4,640.840	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,365.36000		2.36536		2,413.76000	2.41376	2,365.360	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,592.43000		4.59243		4,495.01000	4.49501	4,592.430	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,395.26000		2.39526		2,444.16000	2.44416	2,395.260	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,544.37000		4.54437		4,447.45000	4.44745	4,544.370	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,933.31000		3.93331		4,003.84000	4.00384	3,933.310	22.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,773.81000		2.77381		2,698.52000	2.69852	2,773.810	22.68	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,546.88000		4.54688		4,625.28000	4.62528	4,546.880	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,311.66000		2.31166		2,244.24000	2.24424	2,311.660	22.77	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,039.08000		2.03908		1,976.80000	1.97680	2,039.080	22.83	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	4,977.33000		4.97733		5,060.87000	5.06087	4,977.330	22.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,884.21000		5.88421		5,976.53000	5.97653	5,884.210	22.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,572.84000		1.57284		1,519.34000	1.51934	1,572.840	22.96	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.18575		74.70626		9.16559	74.85407		22.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,684.02000		2.68402		2,672.52000	2.67252	2,684.020	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,663.72000		7.66372		7,504.41000	7.50441	7,663.720	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,710.12000		2.71012		2,698.65000	2.69865	2,710.120	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,608.69000		7.60869		7,449.41000	7.44941	7,608.690	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,736.37000		2.73637		2,725.13000	2.72513	2,736.370	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,553.95000		7.55395		7,394.90000	7.39490	7,553.950	21.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.27837		72.56810		9.25759	72.71799		22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,561.68000		13.56168		13,363.24000	13.36324	13,561.680	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,917.72000		1.91772		1,869.17000	1.86917	1,917.720	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,935.33000		1.93533		1,886.72000	1.88672	1,935.330	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,488.63000		13.48863		13,290.13000	13.29013	13,488.630	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,953.05000		1.95305		1,904.39000	1.90439	1,953.050	22.35	0.00	0	0.00

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 08/05/2014	Bond Future	7.86	Put	13,415.83000		13.41583	13,217.28000	13.21728		13,415.830	22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.37253		73.55109	9.35113	73.70296			21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,302.25000		5.30225	0.00000	0.00000		5,302.250	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	7,720.43000		7.72043	2,266.31000	2.26631		7,720.430	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,333.20000		5.33320	0.00000	0.00000		5,333.200	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	7,676.80000		7.67680	2,191.73000	2.19173		7,676.800	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,364.22000		5.36422	0.00000	0.00000		5,364.220	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	7,633.36000		7.63336	2,117.27000	2.11727		7,633.360	21.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/11/2013	Bond Future			154.63654		154.63654	155.80487	155.80487				0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,353.46000		5.35346	4,185.13000	4.18513		5,353.460		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,363.46000		5.36346	4,195.13000	4.19513		5,363.460		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,373.46000		5.37346	4,205.13000	4.20513		5,373.460		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.81722		129.81722	129.84772	129.84772				0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	172.78000		0.17278	142.28000	0.14228		172.780		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	182.78000		0.18278	152.28000	0.15228		182.780		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	192.78000		0.19278	162.28000	0.16228		192.780		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.91181		130.91181	130.93722	130.93722				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	2,078.19000		2.07819	2,052.78000	2.05278		2,078.190		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	2,088.19000		2.08819	2,062.78000	2.06278		2,088.190		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	2,098.19000		2.09819	2,072.78000	2.07278		2,098.190		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.89752		84.79762	8.87798	84.94761			19.55	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,272.55000		2.27255	2,406.35000	2.40635		2,272.550	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,679.59000		4.67959	4,663.40000	4.66340		4,679.590	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,302.60000		2.30260	2,437.27000	2.43727		2,302.600	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,629.78000		4.62978	4,614.46000	4.61446		4,629.780	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,333.07000		2.33307	2,468.43000	2.46843		2,333.070	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,580.51000		4.58051	4,565.88000	4.56588		4,580.510	19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.99825		85.91056	8.97807	86.06264			20.00	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,643.52000		2.64352	2,591.39000	2.59139		2,643.520	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,233.71000		8.23371	8,029.50000	8.02950		8,233.710	19.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.30	Call	2,669.21000		2.66921	2,617.19000	2,617.19	2,617.19	2,669.210	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,176.72000		8.17672	7,972.62000	7,972.62	8,176.720	8,176.720	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,695.05000		2.69505	2,643.14000	2,643.14	2,643.14	2,695.050	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,119.99000		8.11999	7,916.00000	7,916.00	8,119.990	8,119.990	19.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.09421		83.53006	9.07340	83.68420			20.16	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,929.17000		1.92917	1,879.34000	1,879.34	1,929.170	1,929.170	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,791.28000		13.79128	13,587.31000	13,587.31	13,791.280	13,791.280	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,946.75000		1.94675	1,896.86000	1,896.86	1,946.750	1,946.750	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,719.16000		13.71916	13,515.13000	13,515.13	13,719.160	13,719.160	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,964.44000		1.96444	1,914.49000	1,914.49	1,964.440	1,964.440	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,647.27000		13.64727	13,443.18000	13,443.18	13,647.270	13,647.270	19.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.19350		84.66142	9.17202	84.81768			19.51	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,404.58000		5.40458	0.00000	0.00000	5,404.580	5,404.580	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,032.59000		8.03259	2,471.75000	2,471.75	8,032.590	8,032.590	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,436.02000		5.43602	0.00000	0.00000	5,436.020	5,436.020	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,988.02000		7.98802	2,395.74000	2,395.74	7,988.020	7,988.020	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,467.56000		5.46756	0.00000	0.00000	5,467.560	5,467.560	19.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,943.64000		7.94364	2,319.82000	2,319.82	7,943.640	7,943.640	19.39	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.29028		73.77646	9.26557	73.96363			23.08	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	312.10000		0.31210	354.06000	0.35406	312.100	312.100	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,327.88000		13.32788	13,182.67000	13,182.67	13,327.880	13,327.880	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	318.97000		0.31897	361.57000	0.36157	318.970	318.970	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	13,235.60000		13.23560	13,091.03000	13,091.03	13,235.600	13,235.600	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	325.96000		0.32596	369.20000	0.36920	325.960	325.960	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	13,143.64000		13.14364	12,999.71000	12,999.71	13,143.640	13,143.640	22.64	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.38847		74.74483	9.36298	74.93446			23.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,677.50000		3.67750	3,637.94000	3,637.94	3,677.500	3,677.500	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,741.24000		6.74124	6,512.05000	6,512.05	6,741.240	6,741.240	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,708.09000		3.70809	3,668.89000	3,668.89	3,708.090	3,708.090	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,692.27000		6.69227	6,463.44000	6,463.44	6,692.270	6,692.270	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,738.81000		3.73881	3,699.96000	3,699.96	3,738.810	3,738.810	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,643.58000		6.64358	6,415.10000	6,415.10	6,643.580	6,643.580	23.53	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.34264		95.67394	9.35406	95.56351			0.00	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	0.000	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,847.22000		16.84722	16,957.65000	16,957.65	16,847.220	16,847.220	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	16,717.89000		16.71789	16,828.32000	16,828.32	16,717.890	16,717.890	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,588.82000		16.58882	16,699.25000	16,699.25	16,588.820	16,588.820	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.44343		96.92978	9.45523	96.81789			0.00	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	0.000	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,466.95000		3.46695	3,578.84000	3,578.84	3,466.950	3,466.950	0.00	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	0.000	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,365.68000		3.36568	3,477.57000	3,477.57	3,365.680	3,365.680	0.00	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	0.000	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	3,264.60000		3.26460	3,376.49000	3,376.49	3,264.600	3,264.600	0.00	0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,418.63000		19,418.63000	19,395.95000	19,395.95000			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
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	307.02080		0.03070		310.30500	0.03103	307.021	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	229.02080		0.02290		232.30500	0.02323	229.021	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	258.06270		0.02581		261.40120	0.02614	258.063	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	280.06270		0.02801		283.40120	0.02834	280.063	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	216.10120		0.02161		219.43640	0.02194	216.101	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	338.10120		0.03381		341.43640	0.03414	338.101	13.73	0.00	0	0.00

**Total for Derivatives :** **501,245,920.75**      **32,125**      **1 962 566.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.71853		100.70283				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.81500		107.25934		6.81000	107.24818			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.90036		100.88228				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.26500		108.05048		8.22500	108.20858			8,265,000,000.00	1,000,000	47,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		99.74453		99.72546				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		99.84918		99.82995				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.32175		8.00000	48.31145			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.13000		98.43717		9.09000	98.57456			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.16500		104.45465		7.16000	104.44230			0.00	0	6,300,000.00
AB07	On 07/03/2014	Spot Bond			6.54500		105.03124		6.54000	105.01566			504,730,765,000.00	77,117,000	33,139,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.15844		100.13844				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.54000		108.27357		8.52500	108.29762			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.86899		100.85154				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000		137.38086		0.62000	137.39149			0.00	0	100,000.00
ABCP13	On 07/12/2023	Spot Bond			2.30000		260.74101		2.25000	261.81776			0.00	0	100,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		101.47424		101.45508				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		101.37450		101.35935				0.00	4,000,000	1,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		101.58663		101.56970				0.00	0	300,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		101.01582		100.99759				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.06161			101.04255			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.09201			101.07240			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.42500	110.70909		7.42000	110.69486			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	103.26889			103.24956			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.14500	106.02960		7.14000	106.01483			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	101.84857			101.82968			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	101.90887			101.88914			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.69602			100.67484			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.69071			100.67090			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.75124			100.72968			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.96317			100.94341			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	101.14899			101.12714			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.24500	105.83004		6.24000	105.81259			0.00	0	400,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	101.44571			101.42900			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	99.90913			99.89399			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.07000	131.25673		5.07000	131.25122			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.97000	125.85339		2.92000	125.94951			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.57000	117.19034		2.57000	117.19321			2,570,000,000.00	1,000,000	500,000.00
ABLI05	On 18/02/2018	Spot Bond		4.22000	98.79663		4.22000	98.79454			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.87000	99.76045		5.87000	99.75416			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.84000	112.66662		10.82500	112.67370			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.90988			100.87840			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	101.08007			101.05480			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.13925			101.11261			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.27861			101.25060			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		3.87000	110.37039		3.87000	110.36924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		30.09252		100.00000	30.01961			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		162.73176		1.99000	163.29453			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		152.61443		2.76000	152.61737			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.07000		164.71070		2.02000	165.42027			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.28000		162.41926		2.22000	163.92469			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.83625		71.40396		7.82125	71.43362			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.83625		71.40396		7.82125	71.43362			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000		16.91315		84.61000	16.88477			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		88.61000			88.73000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.01210			100.99286			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		89.47000			89.67000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000		45.55728		100.00000	45.47084			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		88.31000			88.50000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		88.73000			88.96000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		84.93000			84.98000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		84.65000			84.70000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.67244			100.65514			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.51439			100.49662			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		84.07000			84.11000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.68500		103.88594		6.68000	103.87380			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		105.66000			106.04000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		86.09000			86.17000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		87.86000			88.18000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		86.53000			86.63000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.81337			100.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	6.95500		118.05060		6.95000	118.03905			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.53886			100.51957			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		83.26000			83.26000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		83.72000			83.78000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		99.36813		2.64000	99.57155			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.94000		141.40513		2.88000	142.42194			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.88000		185.36595		2.82000	187.01702			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		82.81000			82.91000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.46500		92.86116		9.38500	93.30006			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		100.77000			101.63000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		90.14000			90.25000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.50000			100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.65319			104.81042			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.76000			87.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		82.26000			82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.44000			98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.64500		107.84033		9.62000	108.00687			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		97.96000			97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.59000		108.26840		9.56500	108.43612			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.71000		91.71333		8.66000	91.94825			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.60000			100.60000			0.00	4,200,000	2,100,000.00
ABN82	On 05/07/2016	Spot Bond	0.00000		103.06000			103.06000			0.00	6,200,000	3,100,000.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.14000	110.54609		8.12500	110.58104			0.00	0	400,000.00
ABS5		On 01/05/2015	Spot Bond	6.76500	104.77864		6.76000	104.76783			0.00	0	65,800,000.00
ABS6		On 01/06/2020	Spot Bond	8.72500	98.96379		8.67500	99.18952			0.00	0	1,910,000.00
ABS7		On 11/09/2026	Spot Bond	9.84500	96.09803		9.82000	96.24503			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.41500	108.31995		7.41000	108.31049			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.15240		4.00000	125.15063			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.32000	127.89000		1.32000	127.89744			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.11000	264.82804		2.06000	265.92654			0.00	0	100,000.00
ABS13		On 31/01/2017	Spot Bond	0.56000	125.85914		0.56000	125.86908			10,080,000,000.00	18,000,000	9,000,000.00
ABS14		On 31/01/2022	Spot Bond	2.02000	124.42690		2.02000	124.43182			0.00	0	300,000.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	32.65388		100.00000	32.57477			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	101.66092			101.63743			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	101.66092			101.63743			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.11500	109.85357		11.11000	109.83068			44,460,000,000.00	4,000,000	2,000,000.00
ACL029		On 20/08/2015	Spot Bond	0.00000	99.83168			99.80732			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.64283		100.00000	1.63885			200,000,000,000.00	2,000,000	1,000,000.00
ACL033		On 20/08/2015	Spot Bond	0.00000	99.82700			99.80197			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	99.76081			99.72636			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.98130			100.96301			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.79201		100.00000	9.76829			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.97248			100.95436			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	99.83636			99.81267			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.16919		11.00000	58.15256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.79201		100.00000	9.76829			0.00	0	1,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000		99.83244			99.81342			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.84758			100.82778			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000		101.08998			101.06966			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.14413			101.12279			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.26582			101.24220			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.08985			101.06953			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.12653			101.10552			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.14266			101.12136			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.29621			100.27557			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.29621			100.27557			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.29799			100.27723			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		101.06052			101.04075			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.29799			100.27723			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.29442			100.27392			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		83.95274			83.89676			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		101.03990			101.02052			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		101.02392			101.00484			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.93210			100.91258			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		101.02392			101.00484			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.10457			101.08398			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.14104			101.11976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	101.15569			101.13414			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.12637			101.10536			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.95046			100.93275			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.06053			101.04077			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.18000	105.37485		9.13000	105.59376			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.97257			100.95445			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.39000	101.02243		7.38000	101.00728			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.24408			100.22527			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.36719			100.34678			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.11585			101.09685			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	100.28803			100.26894			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.89672		100.00000	4.88588			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.61158		100.00000	6.59703			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	77.23297			77.17279			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	151.39627			151.09227			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	151.46033			151.15575			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.08981			101.06949			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	99.89700			99.87955			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	99.89700			99.87955			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.28803			100.26894			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	101.43804			101.41935			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.05309			101.03346			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.04428			101.02482			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.20734			102.18974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL137		On 02/09/2016	Spot Bond	0.00000	101.38569			101.36518			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.20628			102.18871			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.87779			100.85742			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.06036			101.04049			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.15577			101.13635			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.57488			101.55410			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.92931			100.90968			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.09423			101.07383			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	101.04847			101.03137			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.90052			100.88375			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.07092			101.05096			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.07849			100.06286			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.95346			100.93569			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.92846			100.91117			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.97698			100.95877			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.06798			101.04808			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.01658			100.99764			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.95787			100.94002			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.97404			100.95589			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.03763		10.23000	104.00943			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.99003			100.97158			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.96522			100.94723			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	101.35412			101.32885			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	102.52812			102.48019			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	0.00000	100.91396			100.89692			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.20500	104.06963		9.16500	104.22528			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.06351			101.04369			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.24039		1.75000	108.24543			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.97257			100.95445			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.97532			100.95715			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.04236			101.02290			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.07879			101.05865			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.00590			100.98713			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.98694			100.96852			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.07151			101.05150			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.03507			101.01575			0.00	2,000,000	1,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.11521			101.09437			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.04236			101.02290			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.08608			101.06579			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.61523			102.59629			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.07151			101.05150			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.03775			101.01841			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.10000			101.07949			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.11906			101.09820			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.88223			100.86570			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.89606			100.87937			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.96506			100.94708			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.98711			100.96871			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.12356			101.10261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	101.11230			101.09152			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.19527			101.17292			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.04965			101.03005			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.18363			101.16150			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.18799			101.16577			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.19527			101.17292			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.72043			88.70288			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.13705			101.11580			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.13705			101.11580			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	110.71947			110.50565			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	112.32666			112.10955			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.97672			100.95851			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.96651			100.94848			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.34303			100.32758			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.88805			99.87174			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.64637			100.62788			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.22145			100.20296			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.25159			100.23228			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	102.04554			102.02536			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.26697			100.24653			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.94773			100.93292			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.78911		100.00000	6.77267			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.48784			101.46984			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.65993			101.63982			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.77462			101.75309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.47884			100.46040			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.53152			100.51104			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.60165			100.57845			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.45993			100.44232			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.77500		99.16583		7.76000	99.17953			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.60621			100.58292			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.71296			100.68552			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42500		104.18735		8.38500	104.34050			0.00	0	600,000.00
AIR02	On 30/04/2023	Spot Bond	9.28500		118.43026		9.26000	118.57483			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		43.05816		100.00000	42.95385			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.06500		113.41024		7.06000	113.40107			0.00	0	41,413,538.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		41.09830		100.00000	40.99874			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.75616		100.00000	14.72351			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.19000		146.72664		3.13000	147.72891			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		126.49929		4.57000	126.49541			0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.52281			100.50643			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		101.02763			101.01211			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.07313			101.05692			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.06981			101.05249			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.86402			100.84553			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.67500		108.15008		8.63500	108.29289			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.48040			100.46258			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.37781			101.36024			0.00	225,000,000	75,200,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		89.68455		100.00000	89.47000			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.21015			100.19243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.14000	113.05202		7.13500	113.04067			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.89411			100.87266			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	101.05411			101.03520			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.62500	103.53486		6.61500	103.51714			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.80880			100.78940			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.12500	104.88022		7.12000	104.86562			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.59000	108.20926		8.57500	108.23725			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.14643			100.12792			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.88580	103.63768		10.86139	103.63963			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.84061	102.02532		10.81697	102.02083			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.87430	101.95674		10.85488	101.94776			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.16781			101.14048			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.90800	101.85901		10.89279	101.84692			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.90678	100.94706		11.86117	101.06872			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.19691			101.16890			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.19691			101.16890			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.19698			101.16897			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.13580	101.11807		11.11139	101.11924			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.04858	101.92604		11.01469	101.93948			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.84061	102.02532		10.81697	102.02083			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.02081	102.06540		10.99263	102.07499			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.22779	101.44660		10.19055	101.47550			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.13292			101.10642			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.11905			101.09284			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.11905			101.09284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		101.05581			101.03110			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00407			100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.53886		101.17632		10.51761	101.18676			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.36500		100.46299		11.35000	100.47875			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		94.85636			94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		97.73632		10.22500	97.75476			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		83.01384			83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.80678			100.78794			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.02241			100.99850			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		101.10292		12.22500	101.07773			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.10181			101.07601			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07500		97.89603		11.03500	98.00073			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.06732			101.04234			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.09607			101.07039			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.09607			101.07039			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		95.75920			95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.05351			101.02886			0.00	2,000,000	1,000,000.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.79619			100.77763			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.88580		103.94615		13.86139	103.93914			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.20187		102.20283		15.16629	102.25447			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.10753		101.86790		14.06936	101.89397			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		101.46807			101.43355			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		101.46807			101.43355			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		101.46807			101.43355			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		101.52503			101.48913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.58179	100.00000	9.56361				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.79493	100.00000	20.74456				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.92573	100.00000	18.87988				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.68254	100.00000	11.65425				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.68254	100.00000	11.65425				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.12476	100.00000	14.09054				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.23886	100.00000	12.20921				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		66.43921	100.00000	66.31316				2,000,000,000,000.00	20,000,000	10,000,000.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.42553		100.40975				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		101.19709		101.16909				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		101.22616		101.19747				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		93.83033	100.00000	93.58974				2,400,000,000,000.00	24,000,000	12,000,000.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		168.86632	1.96000	169.29285				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.20500		137.56594	8.18000	138.02237				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20500		137.88139	8.18000	138.33458				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.59000		98.69629	8.56500	98.87466				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.10661		100.08538				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		99.88947		101.62245				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		100.22237		100.20524				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.30992		101.29021				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.00098		100.98233				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		51.82470	100.00000	51.69915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.82500	99.98578		7.78500	100.11546			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.45428			101.43737			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.40306			100.38476			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.41199			100.39328			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.44172			100.42166			0.00	10,000,000	5,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.47143			100.45001			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.55429			100.52906			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.08275		100.00000	9.06075			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.24586			100.22840			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.25905			100.24065			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.26471			100.24589			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.26659			100.24764			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.28917			100.26860			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.31923			100.29650			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.68744		100.00000	5.67366			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.68744		100.00000	5.67366			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.97031			100.95291			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.05423			101.03532			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.07711			101.05778			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19000	105.46237		8.17500	105.48582			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.14573			101.12517			0.00	10,000,000	5,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.26756			101.24479			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.05974		100.00000	4.04991			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.05974		100.00000	4.04991			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.37000	103.76865		6.36500	103.75580			1,298,083,441,200.00	203,780,760	60,526,920.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond		0.00000	100.10284			101.70228			0.00	4,000,000	12,100,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	99.68627			99.67201			0.00	12,000,000	6,000,000.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	98.99984			98.98534			0.00	4,000,000	1,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	97.39202			97.37703			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.30422			101.28847			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.75433	100.00000	7.73554				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.55146			101.53313			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.30881			101.29301			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.38457			101.36783			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.52226			101.50384			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	102.09562			102.07013			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	103.02004			102.98379			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	101.06063			101.04087			0.00	3,000,000	1,500,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.11113	100.00000	11.08422				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.94500	110.57936	6.94000	110.56493				0.00	0	1,200,000.00
CBL08	On 02/11/2016	Spot Bond		9.24000	117.18209	9.22500	117.19780				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.42202			100.39390			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	101.05978			100.95921			0.00	4,910,000	2,455,000.00
CBL11	On 06/05/2016	Spot Bond		8.94000	106.55652	8.92500	106.56778				0.00	0	7,100,000.00
CBL12	On 06/09/2018	Spot Bond		10.98500	106.17989	10.94500	106.30284				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.31474			100.28823			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.23500	101.62845	11.19500	101.75999				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.16933			101.88806			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.13000	103.17447	9.11500	103.19669				9,130,000,000.00	1,000,000	600,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	102.16295			102.13643			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		11.67500	102.60671		11.63500	102.74166			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.20776			100.18859			0.00	0	2,455,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.58338			101.55676			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.12654			100.02460			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.03500	94.87783		9.98500	95.08219			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.03500	117.36283		10.01000	117.50237			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.88500	113.28241		9.86000	113.42963			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.28500	117.70098		9.26000	117.86331			0.00	0	22,965,939.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.82663			101.79781			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.49000	105.72586		11.47500	105.72730			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	99.97717			99.95436			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.24420			101.21755			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.79025			100.75423			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.90759			100.86620			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.56231			101.53779			0.00	37,500,000	12,500,000.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	101.65083			101.62748			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	99.76750			99.73400			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	99.77010			99.73697			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.98718			100.96878			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.93575			100.91831			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	99.75636			99.72127			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	99.83273			99.81371			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	99.84072			99.82258			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN143		On 20/09/2013	Spot Bond	0.00000	101.03859		101.01923			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.67500	105.90797	10.67000	105.87791			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.25500	104.17470	8.25000	104.15189			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	99.82795		99.80306			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	101.35426		101.32899			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	101.54014		101.51823			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	101.54014		101.51823			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	99.97945		99.95928			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	23.10178	100.00000	23.04581			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	22.91426	100.00000	22.85874			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	101.08987		101.06956			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	59.04738	100.00000	58.90435			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	59.47292	100.00000	59.32884			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	102.54871		102.53184			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	101.40459		101.37935			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.15911	10.11000	101.13200			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	101.40459		101.37935			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.66959		100.65087			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN188		On 20/06/2014	Spot Bond	0.00000	107.86038			102.33203			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	111.76954		2.76000	113.31405			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	106.06081			106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	113.34178		3.14000	113.34275			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.71406		8.25000	103.69129			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	101.40459			101.37935			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	101.40459			101.37935			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	112.93101		3.10000	112.93221			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	112.60727		2.40000	112.61057			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	101.57917			101.54967			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	101.48733			101.45956			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.56211			100.54447			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.56991			100.55203			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.01500	104.11998		8.01000	104.11156			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.60218			100.58387			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.59325			100.57521			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.41953			100.40057			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.42688			100.40749			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.06500	104.29768		8.06000	104.28911			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.06500	104.29768		8.06000	104.28911			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	107.43311			107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	109.34840			109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.11500	103.13880		8.11000	103.13086			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.11923			101.09836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	101.24535			101.22212			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.48059			100.46276			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.48059			100.46276			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	67.53198		100.17539	67.36812			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.51871			101.49140			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	99.98262			99.96535			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.13625			101.11507			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	101.47091			101.45250			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	101.57489			101.55517			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.38474		9.35000	104.35840			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.38474		9.35000	104.35840			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	101.41668			101.39828			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	101.42095			101.40249			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	93.05587			93.05587			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	102.50379			102.47237			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.05682			101.03910			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	102.45296			102.42218			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.85671			100.83878			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.85671			100.83878			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.85671			100.83878			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.85671			100.83878			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.85671			100.83878			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.88020			100.86178			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.91918			100.89993			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.91918			100.89993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.91918			100.89993			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.91918			100.89993			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.91918			100.89993			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.92570			100.90631			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.00500	106.44823		8.96500	106.59955			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.31893			101.29433			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.89518			99.87773			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.93770			100.92084			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.93770			100.92084			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.24882			100.22980			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.28795			101.26392			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	102.32665			102.29725			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	101.50763			101.47948			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.02778			101.00860			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.02049			101.00144			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.03855			101.01920			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.84238			99.82443			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	101.80312			101.78054			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.73651			101.71394			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.03561			101.01631			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	105.12646			101.39375			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.28261			101.26331			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.95450			100.93635			0.00	4,000,000	2,000,000.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.83630			100.81842			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.99132			100.97282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	101.15889		101.13722			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.15889		101.13722			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.15889		101.13722			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.15889		101.13722			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.01819		100.00009			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.44847		101.42850			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.06901		101.04661			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.06901		101.04661			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.05599		101.03386			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.94673		100.92460			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.05599		101.03386			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.77498		100.75251			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.20285		101.18041			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.94677		100.92464			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.94677		100.92464			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.94062		100.91863			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.97887	100.00000	6.96196			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	114.50255		114.50255			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.91979		101.15150			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	114.73832		114.73832			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	114.02247		114.02247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	114.51826		114.51826			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	114.98679		114.98679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond		0.00000	99.97849			99.95698			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.74500	95.37134		10.66500	95.78588			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.26500	97.03662		11.18500	97.44944			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.89444			100.87356			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.21272			101.19004			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.97903			99.95808			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.38959			100.37024			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.27985			100.25843			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.48904		8.80500	102.46504			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.04965			101.03005			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.39384			100.37429			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	108.22305			108.22305			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	101.10357			101.08295			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.12541			101.10438			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.20982			101.18719			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.72076			101.69939			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	102.43969			102.40882			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.43969			102.40882			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	102.43969			102.40882			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.24348			101.21987			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.89677			100.87973			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.41274			100.39620			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.39643			100.37565			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	23.62025		100.00000	23.56825			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	23.62025		100.00000	23.56825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond		7.01000	36.98848		7.01000	36.98161			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	140.20994			141.44216			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00075		100.00000	0.00075			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00075		100.00000	0.00075			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.59000	126.39759		8.56500	126.55895			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.20500	137.56594		8.18000	138.02237			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.20500	137.88139		8.18000	138.33458			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	84.70264			84.64520			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	84.57184			84.51391			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.69860			100.67796			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.69860			100.67796			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.13387			101.11273			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.05172			101.03212			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.06792			101.04801			0.00	20,000,000	10,000,000.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	100.69304						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.07151			101.05150			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.38959			100.37024			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.96359			100.94562			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.56500	110.35129		8.56000	110.25854			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.59000	103.26302		8.57500	103.29806			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.94500	116.22244		9.89500	116.53050			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.01500	107.72425		8.01000	107.71194			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.53500	110.79827		9.48500	111.04862			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.05500	97.51526		9.97500	97.95859			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	10.93500	98.34420	10.91000	98.48920					0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.93500	91.05210	10.91000	91.19263					0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.40558		101.38654					0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.45534		101.43599					0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.31321		101.29374					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.21497		100.19684					0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.90113		100.88636					0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000	100.30896		100.29425					0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.39500	91.69768	12.34500	91.98615					49,580,000,000.00	4,000,000	2,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.11943	100.00000	10.08784					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.24947		100.23295					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.86500	99.29685	7.85000	99.33179					0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000	100.21781		100.20329					0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.30523		100.28827					0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.89112		100.86027					0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.08397		101.05732					0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.13933		101.11132					0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	101.02838		101.00311					0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.01500	104.78833	7.01000	104.76843					0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.81500	123.19725	6.81000	123.18907					0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.14000	106.65093	8.09000	106.88643					4,070,000,000.00	500,000	36,217,000.00
DV23	On 27/02/2023	Spot Bond	8.70500	112.88255	8.62500	113.39709					4,352,500,000.00	500,000	85,900,000.00
E170	On 01/08/2020	Spot Bond	7.81000	130.56723	7.76000	130.85520					0.00	0	64,425,856.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.42505		106.39985					0.00	0	1,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	101.80229		101.77686					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond		0.00000	101.95384			101.92632			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	102.05447			102.02556			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	103.76129			103.73279			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	130.71195		0.00010	130.72426			4,000,000.00	40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.37000	111.13410		2.31000	111.95241			71,100,000,000.00	30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.42000	98.11609		2.36000	98.93158			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.51000	97.13410		2.45000	97.95083			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.43500	106.09434		9.38500	106.32824			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.28500	112.18543		9.23500	112.43949			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.98500	103.15001		9.96000	103.28577			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.60000	95.49034		10.58000	95.55113			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	99.89775			99.88043			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.01148			100.07455			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	101.22778			101.21316			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	59.65299		100.00000	59.50848			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	62.77013		100.00000	62.61807			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	100.24568		100.00000	99.97836			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	94.93465		100.00000	94.69492			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.06653		3.00000	128.06824			15,876,000,000.00	5,292,000	1,323,000.00
EQS02	On 01/07/2015	Spot Bond		10.97500	104.70886		10.97000	104.68696			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	106.38810			106.36719			0.00	2,000,000	1,000,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.41228			100.39059			0.00	6,000,000	3,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.73994			100.71871			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.59500	99.49366		9.55500	99.61270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond		0.00000	99.88013			99.85985			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	99.89058			99.87205			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	99.88698			99.86816			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	99.87772			99.85704			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	99.87468			99.85382			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	99.90341			99.88704			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	99.89942			99.88237			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	99.89627			99.87868			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	99.90294			99.88648			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	99.89600			99.87869			0.00	702,501	702,501.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	99.89108			99.87295			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.45500	105.95567		6.45000	105.94688			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.38500	110.16231		7.34500	110.30378			0.00	0	253,440,000.00
ES23	On 25/01/2023	Spot Bond		8.26500	111.73275		8.18500	112.26558			8,265,000,000.00	1,000,000	246,200,000.00
ES26	On 02/04/2026	Spot Bond		8.79000	95.74795		8.76500	95.90501			668,040,000,000.00	76,000,000	131,112,000.00
ES33	On 15/09/2033	Spot Bond		9.61500	84.40188		9.59000	84.56877			3,727,004,760,000.00	387,624,000	1,140,045,000.00
ES42	On 25/04/2042	Spot Bond		9.91000	89.18822		8.50000	100.36034			1,288,300,000,000.00	130,000,000	1,227,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.50867			101.48978			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.49708			100.47863			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.89105			100.87235			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.63581			100.62007			0.00	4,000,000	4,000,000.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.92151			100.90664			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.51680		100.00000	10.49132			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.23440		100.00000	10.20961			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	99.96420			99.94620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond	0.00000		99.96285			99.94418			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000		99.95855			99.93773			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000		99.95613			99.93410			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.06500		105.67708		7.06000	105.66240			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.07500		98.81466		9.03500	98.95527			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.02471			101.00858			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.02464			101.00852			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.37631			100.35653			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.63037			102.60965			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.87500		106.18270		10.83500	106.31607			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.54562			99.52085			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		84.21537		100.00000	84.03791			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000		123.49090		2.12000	123.49544			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000		264.17761		2.09000	265.27264			0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	2.92000		141.74235		2.86000	142.76211			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		188.40078		2.71000	190.08606			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.22500		117.49338		7.22000	117.48103			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		34.71771		100.00000	34.64130			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		34.71771		100.00000	34.64130			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09900		55.92289		8.10000	55.90571			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200		35.24915		9.50200	35.23956			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		33.99943		9.73000	33.99004			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		89.58872		100.00000	89.37233			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		101.87876			101.85140			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.40875			102.37853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	101.81541			101.78147			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	101.12683			101.10582			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	102.33801			102.30869			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	102.33801			102.30869			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.81143			101.78544			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	102.29601			102.26722			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.28062			101.25673			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.47003			101.44360			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.08993			101.06962			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.21024			101.18767			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.39863			101.37241			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.44721			101.42119			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.19527			101.17292			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	101.47112			101.44353			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	101.59418			101.56423			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.13268			101.11152			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	108.64628			108.53149			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	101.76610			101.73286			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.17345			101.15150			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	101.39283			101.36672			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	101.66935			101.63797			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.25634			101.23282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	101.34350			101.31832			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	101.58405			101.55430			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	101.46677			101.43926			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	101.65490			101.62380			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	101.75888			101.72578			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.57971			101.55004			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.52906			101.50036			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.36526			101.33968			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.33914			101.31405			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	101.69246			101.66064			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	101.67080			101.63939			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	101.61153			101.58125			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	101.69535			101.66347			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	101.43053			101.40371			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.11809		100.09221	12.08870			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.05256			101.03291			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	101.77764			101.74418			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.27448			101.25070			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.44157			101.41465			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	102.13902			102.11221			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.37276			101.34714			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.18082			101.15880			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.19552			101.17322			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.07962			101.05949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	101.10793			101.08723			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.49285			101.46484			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.67451			100.65881			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.03459			101.01805			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.67451			100.65881			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.02252			101.00597			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.08608			101.06579			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.58869		13.22500	51.57045			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.01612			100.99715			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.65129			100.63614			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.65129			100.63614			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.01757			100.99857			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.55902			101.52990			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.07006			101.05007			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	90.27522		3.59500	90.45551			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	101.12250			101.10152			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.12250			101.10152			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.77253			101.75129			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.89444			100.87356			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.29397			99.27336			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.78127			101.75109			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.54617			100.52667			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.24668			100.22775			0.00	0	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	100.00000	0.03076		100.00000	0.03062			5,000,000,000,000.00	50,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC29		On 22/07/2014	Spot Bond	0.00000	100.47415			100.45259			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	101.18516			101.16305			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	101.17790			101.15593			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.41490			100.39308			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	99.43873			99.41845			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.99456			100.97603			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.30621			100.28590			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.36000	112.52461		3.36000	112.52500			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	101.20133			101.17893			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	101.21453			101.19188			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.34000	112.69246		3.34000	112.69292			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	118.77298		0.90000	118.80602			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.36000	112.52461		3.36000	112.52500			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	120.46150		1.88000	120.46672			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	123.80203		1.95000	123.82232			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.34744			100.32437			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	23.05874		100.00000	23.00288			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	101.86973			101.83606			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	101.62516			101.59592			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.65163		4.73000	111.64788			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	101.65556			101.62577			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.03114			101.01193			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.19257			101.17033			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	101.59500			101.56519			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	101.40944			101.38313			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	101.35379			101.32852			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	101.12030			101.09898			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.50350			101.47646			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	101.11888			101.09757			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	99.66788			99.63969			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	103.55402			103.52787			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	102.42643			102.39599			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.94214	100.00000	8.92048				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.82606		4.02000	139.82410			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	101.31368			101.29858			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	102.07977			102.06416			0.00	20,000,000	10,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.53603			101.52045			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.06791			103.05228			0.00	20,000,000	10,100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.79475			102.77907			0.00	20,000,000	17,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	104.28221			104.26766			0.00	0	5,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.82924			101.81255			0.00	7,000,000	7,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.65000	253.40996		2.60000	254.44784			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.15000	263.96122		2.10000	265.05511			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.87000	248.92951		2.82000	249.94371			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49000	120.09647		2.49000	120.09971			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.28593			100.26698			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.02000	120.62234		2.02000	120.62711			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.49935			100.47933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond		0.00000	100.68898			100.66971			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.15163			100.13244			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.93020			100.91152			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.00000	88.48678		2.91000	90.14834			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.76571		100.00000	0.76386			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.71613		104.97509	14.67890			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.01812			100.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.06537		101.07593	19.01874			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.64066		100.44759	10.61479			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.97548			100.95937			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.37453		100.76967	17.33214			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	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	101.11161			101.07913			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.28794			100.27358			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.60000	98.30728		2.54000	99.54697			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	102.06822			102.04364			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.92302			100.90783			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.60482			100.59077			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.33000	102.74634		2.31000	102.95846			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.12267			98.12158			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.36000	102.43397		2.34000	102.64528			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.63419			101.61248			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.94075			100.92671			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.35000	329.01223		2.30000	330.36932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS91	On 13/09/2013	Spot Bond		0.00000	100.85935			100.84526			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.74325			100.72916			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		100.00000	49.02987		100.00000	100.00000			700,000,000,000.00	7,000,000	7,000,000.00
FRS94	On 08/08/2018	Spot Bond		100.00000	1.77279		100.00000	100.00000			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		100.00000	49.02987		100.00000	100.00000			700,000,000,000.00	7,000,000	7,000,000.00
FRX14	On 01/09/2014	Spot Bond		5.91500	106.40397		5.90500	106.39740			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.26500	107.30347		6.26000	107.29313			0.00	0	1,350,000.00
FRX16	On 15/09/2016	Spot Bond		7.15500	105.57792		7.15000	105.57161			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.73500	106.11480		7.72000	106.14556			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.89500	113.45969		7.85500	113.59919			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.50000	104.56539		8.45000	104.78465			0.00	0	290,000.00
FRX23	On 28/02/2023	Spot Bond		9.54500	92.40210		9.46500	92.83782			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.64500	109.36539		9.62000	109.51639			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.42000	97.19493		10.40000	97.31831			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.62000	78.88219		10.59500	79.03797			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	0.00000						0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.10549			101.08699			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.64811			100.62897			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.94000	104.86115		8.92500	104.88263			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	99.45504		100.00000	99.18478			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.20559			100.19090			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	99.95665						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	99.50653			99.49202			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	99.50704			99.49255			0.00	0	0.00

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	98.89306			98.87850			0.00	0	0.00
GRD190		On 07/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD191		On 11/10/2013	Spot Bond	0.00000	99.14029			99.12572			0.00	0	0.00
GRD192		On 16/10/2013	Spot Bond	0.00000	99.06744			99.05286			0.00	0	0.00
GRD193		On 31/10/2013	Spot Bond	0.00000	98.84887			98.83429			0.00	0	0.00
GRD194		On 06/11/2013	Spot Bond	0.00000	98.76529		100.00000	80.93126			0.00	219,040,000	219,040,000.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.55584			100.53944			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.72152			100.70020			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.32463			100.30771			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.33224			100.31492			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.34695			100.32885			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.31914		100.00000	3.31180			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.36519			100.34611			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.39046			100.37006			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	101.17492			101.15644			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.91938			100.90372			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.52982			100.51151			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	102.26307			102.24618			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.96375			100.94692			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	101.14614			101.12781			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.74995			100.73397			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.98446			100.96468			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.46758			100.44957			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	101.11413			101.09578			0.00	0	0.00

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	100.19772			100.17947			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.29315			100.27849			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.16123			100.14658			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	105.73880			105.74025			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	105.73880			105.74025			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	107.21866			107.22291			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.47029			100.45143			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.60275	99.49035		7.59784	99.41944			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	106.02130			106.02345			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	107.57493						0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.49394			100.47413			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.95588	108.65492		7.95098	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	106.38656			106.38962			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	108.21595						0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.52433			100.50330			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.40666	108.65492		8.40176	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	107.67974			107.68606			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	109.07007						0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.56143			100.53891			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	108.39098			108.40133			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	110.23678			110.25328			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.52043			100.50111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond		0.00000	100.60441			100.58351			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.62781			100.60609			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.95000	109.82457		7.90000	110.08099			0.00	0	30,300,000.00
HWAY23	On 07/12/2023	Spot Bond		1.92000	268.99258		1.87000	270.11327			1,059,840,000.00	552,000	76,092,000.00
HWAY24	On 07/12/2024	Spot Bond		1.90000	269.43553		1.85000	270.55859			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.57500	97.40318		9.55500	97.55401			0.00	0	13,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.57000	97.40499		9.55000	97.55841			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.72000	109.33547		1.70000	109.56465			1,371,751,600,000.00	797,530,000	839,864,084.00
I2038	On 31/01/2038	Spot Bond		2.40000	103.32904		2.31000	105.08100			46,656,000,000.00	19,440,000	470,351,163.00
I2046	On 31/03/2046	Spot Bond		2.37000	103.94148		2.37000	103.94457			237,000,000.00	100,000	500,000.00
I2050	On 31/12/2050	Spot Bond		2.50000	106.39721		2.50000	106.40005			18,892,500,000.00	7,557,000	595,696,373.00
IBC01	On 16/03/2015	Spot Bond		0.00000	90.80000			90.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.11500	109.07821		7.11000	109.06510			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	102.49561			102.47820			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.35413			101.33575			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	101.08581			101.06873			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	101.43089			101.41526			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.91500	104.62209		6.90500	104.60855			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.61500	108.26797		7.61000	108.25788			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.29000	110.46591		8.27500	110.50012			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.84500	103.68676		6.83500	103.67442			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.38221			100.36486			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	99.90265			99.88614			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	109.58310		3.87000	109.58181			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.43500	102.10586		7.43000	102.09874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000		100.13457			100.11754			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.14318			100.12507			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		125.19000		0.72000	125.19933			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000		123.77086		2.09000	123.77551			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.72902			100.71154			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.67339			102.65733			0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	7.96000		106.23901		7.94500	106.27474			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.14958			101.13231			0.00	0	200,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.86955			102.85336			0.00	6,000,000	3,300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		99.96760			99.95135			0.00	6,000,000	3,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.50500		99.00475		8.46500	99.14955			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.04000		91.98311		8.99000	92.18811			0.00	0	442,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.17943			101.16273			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.04000		99.96661		8.02500	100.00134			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.09000		100.31718		9.04000	100.54758			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.21950			100.20258			0.00	2,000,000	1,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.22657			100.20911			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.37500		99.92433		7.37000	99.91776			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.28500		99.58047		8.24500	99.71821			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00218		100.00000	0.00217			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.57753		5.00000	101.56382			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.57753		5.00000	101.56382			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.17461		5.00000	100.16116			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.57753		5.00000	101.56382			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.64932		4.00000	101.63838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond		0.00000	101.94022			101.91653			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	101.86000			101.83689			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.02128			100.99739			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.14262		9.20000	112.11506			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.87110			100.85075			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.87110			100.85075			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	99.88020			99.85993			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.43548		100.00000	8.41504			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.35196			100.33523			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.11366			100.09741			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.97020			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		100.00000	44.44444		100.00000	66.66663			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.11500	103.32562		9.11000	103.30784			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	101.22384			101.20784			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	99.98457			99.96914			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	99.57542			99.56032			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	99.19764			99.17248			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.82820		100.00000	4.81207			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.71315		5.25000	99.69885			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.61315		5.25000	99.59888			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.40263		5.35000	99.38815			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.28690		5.35000	99.27246			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	98.98023		5.45000	98.96561			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA343		On 22/10/2013	Spot Bond	5.45000	98.87794		5.45000	98.86334			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.25000	99.91377		5.25000	99.89942			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.25000	99.81336		5.25000	99.79903			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.35000	99.50412		5.35000	99.48960			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.35000	99.20028		5.35000	99.18586			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	99.08274		5.45000	99.06808			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.45000	98.77586		5.45000	98.76129			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.20826			100.19365			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	100.00000	69.68751		100.00000	69.44214			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.99329			100.97007			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.88580	102.95285		10.86139	102.95479			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond			10.88580		101.44180		10.86139	101.44371			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		101.06588			101.04446			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond			0.00000		101.68711			101.66049			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		101.04315			101.02219			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		102.33379		6.50000	102.31591			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		101.15889			101.13722			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond			0.00000		100.80599			100.78837			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond			0.00000		101.14576			101.13068			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond			100.00000		25.27781		100.00000	25.21657			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond			100.00000		16.17780		100.00000	16.13860			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond			0.00000		99.90831			101.28148			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond			0.00000		99.90831			101.28148			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond			0.00000		100.01509			100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond			0.00000		100.12084			100.10572			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		94.23454			94.23454			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond			0.00000		101.13106			101.11618			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond			0.00000		101.18197			101.16622			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond			0.00000		100.99669			100.98163			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond			0.00000		101.00397			100.98881			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		101.06149			101.04365			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond			0.00000		100.81607			100.80142			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond			0.00000		100.80142			100.78677			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond			0.00000		100.49965			100.48397			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.53428			100.51763			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond			0.00000		101.13106			101.11618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING216		On 09/12/2013	Spot Bond	0.00000	100.93637			100.92151			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.79437			100.77958			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.65332			100.63813			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.46904			100.45438			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.07748			100.06197			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.22811			100.21130			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.22811			100.21130			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.53442			100.51529			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	68.28787		100.00000	68.12243			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	101.05581			101.03110			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.40855			100.37708			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	101.46604			101.44385			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.52623			100.50805			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.53796			100.51938			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.54582			100.52697			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.12500	105.01774		8.12000	105.01070			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.59500	104.83113		6.59000	104.81573			1,735,463,783,735.00	263,148,413	79,106,471.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.39099			101.37193			0.00	9,220,000	4,610,000.00
IPL6		On 28/09/2017	Spot Bond	8.54000	107.88448		8.52500	107.91263			0.00	0	5,200,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.71394			100.69548			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	101.79384			101.77052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000		101.08666			101.06482			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.29500		105.27817		8.29000	105.26348			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		103.39452			103.37560			0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.46971			101.44658			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18000		114.04556		3.18000	114.04650			0.00	0	500,000.00
IV019	On 31/03/2028	Spot Bond	4.10000		123.37003		4.04000	124.23147			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		101.19272			101.17652			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.88255			100.86137			0.00	6,000,000	3,100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.69611			100.67493			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.65670			100.63542			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.30110			101.28000			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.98307			100.96204			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.41854			100.40314			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000		89.33409		3.70000	89.51201			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000		94.93615		3.70000	95.04881			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.39495			101.37261			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		99.90748			101.29296			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.96838			100.95308			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.57500		111.55422		11.53500	111.66973			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.31761			100.29311			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.10000		123.37003		4.04000	124.23147			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		97.33333		100.00000	97.07447			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond	5.25000		97.44215		5.25000	97.44215			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.25000		99.88506		5.25000	99.87072			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.25000		99.78471		5.25000	99.77039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA335	On 29/08/2013	Spot Bond			5.25000	99.68456		5.25000	99.67027			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond			5.35000	99.57673		5.35000	99.56220			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond			5.35000	99.47510		5.35000	99.46060			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond			5.35000	99.37367		5.35000	99.35920			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond			100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond			5.35000	99.17144		5.35000	99.15703			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond			5.45000	99.05343		5.45000	99.03878			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond			5.45000	98.95098		5.45000	98.93637			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond			5.45000	98.84875		5.45000	98.83416			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond			5.45000	98.74673		5.45000	98.73217			5,450,000,000.00	1,000,000	1,000,000.00
IVA345	On 07/11/2013	Spot Bond			100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond			100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond			100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond			100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond			100.00000	76.20042		100.00000	76.04167			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond			100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond			100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000	100.01837			99.99986			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond			0.00000	100.27958			100.26103			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000	100.28206			100.26338			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond			0.00000	100.26365			100.24619			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond			0.00000	100.69445			100.67696			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond			0.00000	101.00077			100.98281			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond			0.00000	100.24297			100.22701			0.00	10,000,000	5,000,000.00
IVC011	On 28/04/2014	Spot Bond			0.00000	100.23293			100.21764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.01456			100.00001			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.24197			100.22607			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	99.88904			99.87286			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	99.83137			101.60473			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.33799			101.31893			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.59251			100.57392			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.59684			100.57811			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.60551			100.58651			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.56650			100.54872			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.46692			100.44820			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.27954			100.26099			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.16200			100.14726			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.16167			100.14696			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	99.72900		100.00000	99.45946			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	82.69663		100.00000	82.51121			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	62.69415		100.00000	62.54227			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	64.54697		100.00000	64.34544			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	59.31938		100.00000	59.20683			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.27165			100.25235			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	39.05375		100.00000	38.95915			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.54549			100.52663			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.53108		100.00000	10.50557			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.57521			100.55532			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	50.73499		100.00000	50.57659			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KSB007	On	31/08/2017		Spot Bond	0.00000		103.54451			103.52224			0.00	0	0.00
KSB008	On	01/11/2017		Spot Bond	0.00000		100.27629			100.25302			0.00	0	0.00
KW01	On	31/10/2027		Spot Bond	8.58500		143.73568	8.56000	143.96357				0.00	0	0.00
LBK01	On	25/10/2013		Spot Bond	0.00000		100.57362			100.55786			0.00	0	0.00
LBK02	On	26/03/2015		Spot Bond	0.00000		101.40890			101.39186			0.00	0	0.00
LGL02	On	13/08/2017		Spot Bond	8.64000		96.77734	8.62500	96.80362				0.00	0	1,500,000.00
LGL03	On	03/04/2018		Spot Bond	8.69000		98.79903	8.67500	98.83106				0.00	0	100,000.00
LGL04	On	23/05/2020		Spot Bond	8.00000		101.76324	8.00000	101.74155				0.00	0	0.00
LHL01	On	13/12/2015		Spot Bond	0.00000		101.69469			101.66669			0.00	0	0.00
LHL02	On	13/12/2015		Spot Bond	11.36500		100.42032	11.36000	100.39993				0.00	0	9,800,000.00
LHL03	On	13/12/2016		Spot Bond	0.00000		101.86026			101.82950			0.00	0	0.00
MAQ015	On	23/08/2013		Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
MAQ025	On	11/10/2013		Spot Bond	0.00000		100.52178			100.50592			0.00	0	0.00
MAQ034	On	12/08/2013		Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	3,000,000	1,000,000.00
MAQ035	On	10/09/2013		Spot Bond	0.00000		99.60137			99.58714			0.00	0	0.00
MAQ036	On	11/10/2013		Spot Bond	0.00000		99.15719			99.14291			0.00	0	0.00
MAQ037	On	18/10/2013		Spot Bond	0.00000		99.05414			99.03981			0.00	0	0.00
MAQ038	On	12/11/2013		Spot Bond	100.00000		80.04386	100.00000	79.86871			35,500,000,000,000.00	355,000,000	355,000,000.00	
MAQ06U	On	03/09/2013		Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
MBF019	On	15/04/2014		Spot Bond	0.00000		100.55340			100.53427			0.00	0	0.00
MBF025	On	26/05/2014		Spot Bond	0.00000		101.61829			101.60234			0.00	0	0.00
MBF027	On	07/10/2014		Spot Bond	0.00000		100.62069			100.60334			0.00	0	0.00
MBF028	On	16/04/2015		Spot Bond	0.00000		100.48517			100.46781			0.00	0	0.00
MBF029	On	01/10/2015		Spot Bond	0.00000		101.27839			101.26175			0.00	0	6,000,000.00
MBF030	On	01/10/2017		Spot Bond	0.00000		102.00963			101.99308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	0.00000	101.04168			101.02618			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.71233			100.69676			0.00	14,000,000	7,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.96956			100.95278			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.29769			100.27793			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	84.32815	100.00000	84.13865				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.81536	100.00000	65.65592				400,000,000,000.00	4,000,000	2,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	58.99539	100.00000	58.85248				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	38.36357	100.00000	38.27063				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	37.45810	100.00000	31.28571				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.74462	100.00000	9.72102				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.79059	100.00000	23.73295				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	66.66671	100.00000	66.66670				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000				105,000,000,000,000.00	1,050,000,000	440,000,000.00
MBSA01	On 16/04/2019	Spot Bond	8.42500	105.62384		8.38500	105.78091			0.00	0	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.20541			101.18554			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	101.02280			101.00596			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.11408			101.09573			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	102.24768			102.22996			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	102.26515			102.24729			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.35245			102.33390			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.71483			100.69647			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.75021			100.73093			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.77500	105.26981		7.76000	105.28966			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.49500	104.57031		8.45500	104.72105			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.36000	104.76396		9.31000	105.03192			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.88500	105.74853		5.88000	105.73833			5,649,600,000.00	960,000	1,480,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.91366			100.89664			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.95040			100.93269			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.39000	105.45778		9.34000	105.66751			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.26500	105.83159		7.26000	105.82077			0.00	0	25,500,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	101.37897			101.35969			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.70000	102.02369		8.68500	102.04776			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.31831			101.29986			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.40000	101.96614		8.38500	101.99130			0.00	0	2,500,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.36500	104.19839		6.36000	104.18517			0.00	0	1,400,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.31500	104.37148		7.31000	104.36013			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.34500	106.69872		8.33000	106.72610			0.00	0	900,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	68.60902		100.00000	68.48030			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.61000	102.70035		5.60000	102.68689			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	5.86318		100.00000	5.84897			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.19296		100.00000	0.19249			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.13697		100.00000	6.12211			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.21165		100.00000	6.19661			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.70501		100.89771	5.69107			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.78245		100.61875	5.76836			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	99.98487			99.96968			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	99.98469			99.96934			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	99.98425			99.96850			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	99.98407			99.96804			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	99.98374			99.96741			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	99.98343			99.96683			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	99.98313			99.96640			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	99.98170			99.96335			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	99.97980			99.95957			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.19296		100.00000	0.19249			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.19296		100.00000	0.19249			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.90500	97.89562		8.82500	98.35887			0.00	0	526,876.00
NBK10A		On 25/07/2016	Spot Bond	7.06500	99.94511		7.06000	99.93935			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.71259			100.69683			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.64793			100.63194			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.57422			101.55793			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	103.19005			103.17458			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.78847			101.77200			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.38041			101.36239			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.31485			100.29832			0.00	2,000,000	1,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.91500	111.27713		6.91000	111.26660			0.00	0	2,900,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	101.51324			101.49350			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.67500	117.45524		8.63500	117.62895			0.00	0	700,000.00
NBK4		On 28/10/2024	Spot Bond	10.76000	31.80872		10.73500	31.88040			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.36500	106.65017		7.36000	106.63710			0.00	0	9,500,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond			0.00000		100.47702			100.45790			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond			0.00000		100.50391			100.48369			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond			6.70500		104.22273		6.69500	104.21007			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond			0.00000		101.18357			101.16784			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond			7.56500		107.80449		7.56000	107.79471			0.00	0	702,000.00
NBK9B	On 23/03/2016	Spot Bond			0.00000		100.88261			100.86489			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		101.52752			101.50768			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond			0.00000		100.94334			100.92271			0.00	0	70,000,000.00
NCLN55	On 07/04/2015	Spot Bond			0.00000		100.71154			100.69165			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond			0.00000		100.57538			100.55549			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond			0.00000		101.36170			101.34154			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond			0.00000		84.47773			84.42230			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond			0.00000		101.28405			101.26500			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		100.35845			100.33962			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond			0.00000		100.39176			100.37116			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond			0.00000		100.28556			100.26661			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond			0.00000		100.59689			100.57626			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond			0.00000		80.52899			80.47167			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond			0.00000		101.28468			101.26692			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond			0.00000		101.39784			101.38187			0.00	2,000,000	1,000,000.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014	Spot Bond	0.00000		101.18002			101.16340			0.00	0	0.00
NCLN73	On	03/07/2015	Spot Bond	0.00000		100.70395			100.68671			0.00	0	0.00
NCLN74	On	15/08/2017	Spot Bond	0.00000		99.96339			99.94504			0.00	0	0.00
NCLN75	On	20/09/2017	Spot Bond	0.00000		100.99811			100.97952			0.00	0	0.00
NCLN76	On	20/09/2015	Spot Bond	0.00000		100.93935			100.92185			0.00	0	0.00
NCLN77	On	09/10/2017	Spot Bond	0.00000		100.67168			100.65241			0.00	0	0.00
NCLN78	On	20/03/2016	Spot Bond	0.00000		100.90334			100.88651			0.00	2,000,000	1,000,000.00
NCLN79	On	20/03/2016	Spot Bond	0.00000		100.89350			100.87685			0.00	0	0.00
NCLN80	On	20/06/2016	Spot Bond	0.00000		100.89277			100.87613			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond	8.06500		108.93628	8.06000		108.92265			0.00	0	500,000.00
NED13	On	25/07/2023	Spot Bond	0.00000		100.40813			100.38679			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond	5.14500		104.36100	5.14000		104.34692			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond	6.14500		101.39441	6.14000		101.38026			0.00	0	300,000.00
NED9	On	06/07/2017	Spot Bond	0.00000		100.55913			100.54349			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond	11.79000		115.95278	11.77500		115.97912			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond	0.00000		109.79247			109.77966			0.00	0	0.00
NET46	On	25/10/2013	Spot Bond	0.00000		98.93848			98.92394			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond	0.00000		101.65684			101.63188			0.00	0	200,000.00
NILB10	On	08/12/2016	Spot Bond	2.16000		158.57259	2.11000		158.82701			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond	8.44000		105.20879	8.39000		105.45217			0.00	0	0.00
NPL03	On	12/12/2013	Spot Bond	0.00000		100.99715			100.98101			0.00	0	0.00
NPL05	On	10/12/2013	Spot Bond	0.00000		100.96129			100.94553			0.00	0	0.00
NPL06	On	10/12/2013	Spot Bond	0.00000		100.96129			100.94553			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond	9.07000		109.20354	9.02000		109.43906			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond	0.00000		101.45403			101.43661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	0.00000	101.78251			101.76711			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.37695			101.36047			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.36324			101.34693			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.42005			101.40304			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.27000	110.53168		9.22000	110.81848			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	101.47685			101.45916			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.42009			101.40309			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.45410			101.43667			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.47000	109.20929		9.42000	109.44036			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	101.56767			101.54886			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	101.49956			101.48159			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	101.47680			101.45910			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.90784			101.88485			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	101.76945			101.74817			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	101.52220			101.50394			0.00	29,000,000	29,000,000.00
NRA013		On 31/10/2013	Spot Bond	3.94500	136.01762		3.94500	136.01585			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.56500	106.40723		6.56000	106.39211			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.16500	119.73570		8.12500	119.89726			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.61500	126.26170		8.56500	126.59398			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.05500	165.62501		2.00500	166.29288			1,644,000,000.00	800,000	83,200,000.00
NRA028		On 30/11/2028	Spot Bond	9.26500	126.60048		9.24000	126.80765			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.48080			100.46228			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.46817			100.45013			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	102.27301			102.25454			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.23361			100.21562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond		0.00000	101.18285			101.16595			0.00	0	13,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.93166			100.91294			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.64511			101.62338			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.12676			102.09853			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.47811	100.00000	18.43336				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	19.80983	100.00000	19.76184				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	19.85593	100.00000	19.80783				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	19.88360	100.00000	19.83543				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	20.54754	100.00000	20.49776				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	21.28526	100.00000	21.23369				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	25.89595	100.00000	25.83321				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.34500	107.83689	6.34000	107.82899				0.00	0	2,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.86510	100.00000	8.84362				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	93.45000		93.97000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	30.43161	100.00000	30.35788				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	10.22898	100.00000	10.20420				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.34690		100.32971				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.98872		100.97238				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.65205		100.63575				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	103.54062	100.00000	103.26377				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond		0.00000	101.19293		101.17838				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.95622		100.93861				0.00	0	10,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	101.49777		101.48181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.92253			100.90595			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.90584			100.88956			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	101.04495			101.02945			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.00835			100.99026			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.96046			100.94318			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.92557			100.90892			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.99159			100.97380			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.06629			101.04715			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.00593			100.98783			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.96197			100.94467			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.13031			101.11002			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.05896			101.03990			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.00442			100.98634			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.25952			100.24232			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.26761			100.24987			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.27125			100.25327			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.27933			100.26081			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.31406			100.29321			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.32212			100.30073			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	99.96617			99.94925			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.26004			100.24001			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.11500	113.19653		6.11000	113.18352			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.76500	93.99474		5.76000	93.98522			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.00500	37.91768		7.98000	38.02233			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

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 15/09/2015		Spot Bond	6.11500		119.80765		6.11000	119.79863			44,225,492,657,220.00	7,232,296,428	16,080,344,208.00
R158	On 15/09/2015		Spot Bond	6.11500		119.80765		6.11000	119.79863			0.00	0	0.00
R158P	On 15/09/2015		Spot Bond	6.01500		88.35205		6.01000	88.34679			0.00	0	0.00
R159	On 15/09/2016		Spot Bond	6.11500		126.03232		6.11000	126.02735			0.00	0	0.00
R159P	On 15/09/2016		Spot Bond	5.94500		83.44320		5.94000	83.44244			0.00	0	0.00
R186	On 21/12/2026		Spot Bond	8.18500		120.09393		8.16000	120.29454			83,552,979,285,000.00	10,208,061,000	14,011,908,000.00
R187P	On 21/12/2026		Spot Bond	7.92500		35.41739		7.90000	35.52380			0.00	0	0.00
R188P	On 21/12/2027		Spot Bond	7.84500		33.13305		7.82000	33.24071			0.00	0	0.00
R197	On 07/12/2023		Spot Bond	1.65000		275.04708		1.60000	276.20017			415,443,600,000.00	251,784,000	236,883,000.00
R201	On 21/12/2014		Spot Bond	5.39500		105.58353		5.39000	105.57485			123,301,699,950.00	22,854,810	1,165,873,810.00
R202	On 07/12/2033		Spot Bond	2.28000		202.69101		2.22000	204.53822			2,078,658,204,600.00	911,692,195	1,367,299,200.00
R2023	On 28/02/2023		Spot Bond	7.85500		102.79309		7.77500	103.30162			25,964,419,720,000.00	3,305,464,000	4,283,540,463.00
R203	On 15/09/2017		Spot Bond	6.84000		108.33202		6.82500	108.36661			15,626,219,400,000.00	2,284,535,000	6,197,914,000.00
R2037	On 31/01/2037		Spot Bond	9.19000		93.69768		9.17000	93.85604			3,133,790,000,000.00	341,000,000	880,000,000.00
R204	On 21/12/2018		Spot Bond	7.07500		105.20864		7.03500	105.36911			30,503,135,317,350.00	4,311,397,218	7,108,172,200.00
R2048	On 28/02/2048		Spot Bond	9.24500		98.81984		9.25500	98.69702			11,210,265,120,000.00	1,212,576,000	2,515,691,374.00
R205	On 31/03/2014		Spot Bond	100.00000		59.97976		100.00000	59.83446			0.00	0	0.00
R206	On 15/01/2014		Spot Bond	5.42500		101.41366		5.41500	101.40317			206,150,000,000.00	38,000,000	2,091,000,000.00
R207	On 15/01/2020		Spot Bond	7.39000		99.85701		7.34000	100.08876			17,670,406,360,000.00	2,391,124,000	4,838,254,105.00
R208	On 31/03/2021		Spot Bond	7.53500		97.98412		7.48500	98.24315			36,120,245,242,125.00	4,793,662,275	8,224,925,000.00
R209	On 31/03/2036		Spot Bond	9.00000		75.90360		8.98000	76.03695			30,481,027,308,000.00	3,386,780,812	8,193,740,000.00
R210	On 31/03/2028		Spot Bond	2.20000		154.53443		2.14000	155.66562			6,718,800,000.00	3,054,000	402,364,000.00
R211	On 31/01/2017		Spot Bond	0.02000		128.14865		0.02000	128.16064			0.00	0	97,000,000.00
R212	On 31/01/2022		Spot Bond	1.52000		129.22913		1.52000	129.23598			1,330,656,640,000.00	875,432,000	1,346,199,000.00
R213	On 28/02/2031		Spot Bond	8.80000		87.20914		8.78000	87.34504			18,153,740,000,000.00	2,062,925,000	5,491,405,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		9.19500	76.07895		9.17000	76.25309			34,827,773,707,890.00	3,787,686,102	7,456,245,284.00
R224C	On 15/09/2013	Spot Bond		5.15500	99.53609		5.15000	99.52256			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.25500	96.98758		5.25000	96.97671			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.36500	94.39419		5.36000	94.38563			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.17500	90.78488		6.17000	90.77689			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.01500	88.35205		6.01000	88.34679			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.93500	85.94516		5.93000	85.94232			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.94500	83.44320		5.94000	83.44244			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.43000	98.10272		5.42500	98.09013			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.45000	95.50571		5.44500	95.49566			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.40000	93.03357		5.39500	93.02617			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.08500	89.47552		6.08000	89.46893			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.95500	87.09208		5.95000	87.08809			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.93500	84.62081		5.93000	84.61903			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.99500	82.02156		5.99000	82.02170			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.81500	77.23217		6.80000	77.26125			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.86500	74.53010		6.85000	74.56347			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.08000	71.33357		7.04000	71.45400			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.06000	68.96601		7.02000	69.09584			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.04000	66.68991		7.00000	66.82841			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.03000	64.46181		6.99000	64.60819			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.35000	60.96813		7.30000	61.15807			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.33000	58.89048		7.28000	59.08825			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.45500	56.27307		7.40500	56.47535			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.42500	54.38213		7.37500	54.59085			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond			7.39500	52.56996		7.34500	52.78452			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond			7.36500	50.83289		7.31500	51.05275			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond			7.32500	49.21424		7.27500	49.43911			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond			7.28500	47.66554		7.23500	47.89499			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond			8.12500	42.12453		8.10000	42.22538			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond			8.08500	40.65712		8.06000	40.75941			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond			8.04500	39.25595		8.02000	39.35950			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond			8.00500	37.91768		7.98000	38.02233			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond			7.96500	36.63915		7.94000	36.74475			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond			7.92500	35.41739		7.90000	35.52380			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond			7.88500	34.24957		7.86000	34.35667			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond			7.84500	33.13305		7.82000	33.24071			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond			0.00000	101.51863			101.49132			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond			0.00000	100.70612			100.68168			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond			0.00000	101.67699			101.65520			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond			0.00000	100.76986			100.74568			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond			0.00000	100.61366			100.59086			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond			100.00000	10.70078		100.00000	10.67484			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond			100.00000	3.69332		100.00000	3.68438			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond			0.00000	101.21959			101.20019			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond			0.00000	101.12964			101.11187			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond			0.00000	101.06203			101.04621			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond			0.00000	101.21035			101.19109			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond			0.00000	101.01418			100.99904			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond			0.00000	100.83106			100.81289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.16333			101.14471			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.89628			100.87828			0.00	2,000,000	1,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.57487		100.00000	96.32725			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.79125			100.77539			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.99392			100.97930			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.48228			100.46370			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.53488			101.51706			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.64451			100.62828			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.66174			100.64481			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.14904			100.13013			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	101.31795			101.30330			0.00	24,000,000	12,000,000.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.49947			100.48478			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.28381			101.26464			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	103.11490			103.08793			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.23952			101.21044			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.39774			100.36719			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.35522			100.32796			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.35522			100.32796			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	99.80587			101.64089			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	101.25899			101.23858			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.69412			100.67362			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.30759			101.27957			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.46641			101.43497			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.68711			101.66049			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond			0.00000		100.45058			100.43011			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond			12.35000		102.66229		12.35000	102.62886			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond			0.00000		101.39123			101.36932			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond			0.00000		100.03033			100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond			100.00000		11.73825		100.00000	11.70982			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond			0.00000		101.29518			101.27478			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond			0.00000		99.97964			99.95929			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond			0.00000		101.59106			101.56887			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond			100.00000		62.16408		100.00000	62.01349			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond			0.00000		101.74073			101.71810			0.00	2,000,000	1,000,000.00
RPI01	On 22/07/2016	Spot Bond			5.25000		100.31029		5.25000	100.29616			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond			100.00000		1.10419		100.00000	1.10154			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond			100.00000		6.01374		100.00000	5.99917			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond			100.00000		13.85172		100.00000	13.81816			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond			100.00000		11.98957		100.00000	11.96053			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond			0.00000		103.53082			103.48872			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond			0.00000		100.57654			100.53527			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			8.83500		109.31806		8.78500	109.57873			0.00	0	2,600,000.00
SBC2	On 28/04/2016	Spot Bond			0.00000		97.34768			97.66562			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			7.41500		112.11224		7.41000	112.10528			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond			0.00000		101.63029			101.60988			0.00	867,600	733,800.00
SBK14	On 01/12/2017	Spot Bond			8.89000		104.60453		8.87500	104.63329			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond			0.00000		100.41556			100.39578			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			0.00000		101.11524			101.09522			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond			0.00000		100.25917			100.23935			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond			0.00000		100.41471			100.39396			0.00	4,046,000	2,223,000.00
SBK19	On 24/10/2019	Spot Bond			0.00000		100.40686			100.38652			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond			7.41500		105.72886		7.41000	105.71636			0.00	0	11,700,000.00
SBK9	On 10/04/2018	Spot Bond			8.67500		101.81377		8.63500	101.94014			0.00	0	4,700,000.00
SBK111	On 09/04/2014	Spot Bond			1.62000		133.06137		1.62000	133.06803			0.00	0	200,000.00
SBN18	On 14/09/2013	Spot Bond			5.51780		165.13101		5.51780	165.12173			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond			7.57500		116.77645		7.57000	116.76308			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond			7.43500		117.06250		7.43000	117.04953			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.36500		117.20588		7.36000	117.19312			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.24000		103.40701		8.22500	103.43560			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.51000		116.90914		7.50500	116.89595			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.47500		116.98067		7.47000	116.96759			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000		101.00074			100.98279			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond			0.00000		100.89624			100.84532			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond			0.00000		101.14751			101.12444			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000		100.78398			100.76471			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond			100.00000		82.48574		100.00000	82.30243			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			7.89000		106.95436		7.87500	106.98483			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond			0.00000		100.01718			100.07924			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000		100.87001			100.85294			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000		100.91640			100.89799			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond			100.00000		1.94161		100.00000	1.93731			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000		100.95046			100.93136			0.00	0	100,000.00
SBS19	On 23/06/2021	Spot Bond			9.18500		106.88077		9.13500	107.14065			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond			9.83500		103.97140		9.81000	104.12608			13,769,000,000.00	1,400,000	800,000.00
SBS21	On 15/05/2026	Spot Bond			0.00000		99.96153			99.94231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS22		On 24/05/2015	Spot Bond	0.00000	101.88564			101.86926			0.00	6,000,000	3,000,000.00
SBS23		On 23/05/2017	Spot Bond	0.00000	101.77925			101.76144			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	101.49756			101.47881			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.56500	103.29740		8.52500	103.45517			0.00	0	3,140,000.00
SBS3		On 25/05/2026	Spot Bond	8.88500	96.58876		8.86000	96.74823			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.23500	98.44211		9.18500	98.69651			0.00	0	300,000.00
SBS9		On 07/07/2016	Spot Bond	7.29500	111.73917		7.29000	111.73115			0.00	0	1,401,000.00
SBSI11		On 07/12/2023	Spot Bond	2.18000	263.31337		2.13000	264.40380			0.00	0	200,000.00
SBSI12		On 31/01/2017	Spot Bond	0.72000	125.19000		0.72000	125.19933			0.00	0	100,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	107.40000			107.63000			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	6.34335		100.00000	6.32798			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.29000	122.83984		1.29000	122.84711			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	102.33379		6.50000	102.31591			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	101.11675			101.09615			0.00	2,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS03		On 29/06/2015	Spot Bond	0.00000	100.86856			100.84957			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	102.34363			102.32462			0.00	0	20,000,000.00
SHS05		On 29/06/2017	Spot Bond	8.94000	100.44697		8.92500	100.47110			0.00	0	400,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	101.96997			101.95056			0.00	1,676,000	25,314,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.63414			100.61542			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.97251			100.95403			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.87516			100.85853			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.23895			100.22326			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.06000	99.97229		5.05500	99.95847			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.41500	105.84524		7.41000	105.83770			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.29000	103.23642		8.27500	103.26481			0.00	0	19,829,377.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	101.60708			101.59028			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	101.50560			101.48784			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.65861			101.64155			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.51716			101.49926			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.14000	104.94361		8.12500	104.95946			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.78186			100.76423			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.49486			100.47715			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.51545			100.49700			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.21500	96.93555		9.16500	97.14864			0.00	0	29,200,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.39076			101.37019			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.96479			100.94458			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.37130			100.35179			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.14300	89.53215		9.09300	89.75877			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.20500	89.22530		9.15500	89.45076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.64000	103.94451	6.63500	103.93249			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.65000	93.77261	8.60000	93.98364			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.08433		101.06484			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.02000	104.16186	8.00500	104.19136			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.01500	117.92646	7.01000	117.91473			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.47000	101.29766	2.45000	101.50604			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.02500	101.03521	7.98500	101.18510			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.39311		100.37736			0.00	2,000,000	1,000,000.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.52295		100.49803			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	99.89914		99.88473			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	99.89929		99.88490			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	99.79808		99.78366			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	99.76910		99.75466			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	99.60932		99.59485			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	99.48881		99.47420			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	99.30205		99.28750			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	98.99397		98.97938			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	99.88434		99.86989			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	98.87661		98.86202			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	98.87705		98.86247			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	98.77886		98.76432			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98560			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN996		On 14/08/2013	Spot Bond	0.00000	99.98560			99.97121			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	99.95679			99.94238			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	99.97115			99.95672			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	99.91329			99.89884			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.67500	115.98615		6.67000	115.97586			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.74500	105.18455		8.72000	105.34732			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	53.74371		100.00000	53.62541			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	38.37918		100.00000	38.28620			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	15.68717		100.00000	15.64916			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.63500	104.00639		6.62500	103.99386			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.43314			100.41646			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.17985			100.16322			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.86005			100.84572			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	98.49123			98.47686			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.25155			100.23490			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.36500	103.86168		7.36000	103.85463			0.00	0	40,000,000.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	101.09473			101.07866			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	99.90909			99.89366			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	99.98502			99.96999			0.00	22,000,000	11,000,000.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.46062			100.44300			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.47454			100.45636			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.54412		7.83000	100.52314			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.45297			100.43563			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.47037			100.45235			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.50230			100.48321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.45297			100.43563			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.47037			100.45235			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	100.47252		7.16000	100.45430			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.50442			100.48509			0.00	5,000,000	5,000,000.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.50164			100.48242			0.00	600,000	300,000.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.56818			100.54637			0.00	5,000,000	5,000,000.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.55918			100.53773			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.82938			100.79738			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.79863			100.76784			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.18959			100.17233			0.00	0	10,000,000.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.19901			100.18088			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.27848		8.73000	100.25313			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.21224			100.19290			0.00	30,000,000	30,000,000.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.23805			100.21636			0.00	20,000,000	20,000,000.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.32891			100.29891			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.47890			100.46045			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.14901		101.06155	6.13397			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.45019			100.43296			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	104.66727			104.64946			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.51275			100.49309			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.54048			100.51975			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.83211			100.80000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.45849			100.44084			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.46835			100.45031			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.47538			100.45707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.46835			100.45031			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.47538			100.45707			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.47890			100.46045			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.46412			100.44625			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.47538			100.45707			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.51405			100.49424			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.51405			100.49424			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.51405			100.49424			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.57022			100.54824			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.58425			100.56172			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.56671			100.54487			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.84628			100.81359			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.86368			100.83032			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.85672			100.82363			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.80324			100.78711			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.06500	109.43241		8.06000	109.41697			0.00	0	1,200,000.00
TL20	On 22/02/2020	Spot Bond		7.56500	94.91162		7.51500	95.07449			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.78000	107.50242		7.76500	107.53537			0.00	0	1,002,400,000.00
TN20	On 17/09/2020	Spot Bond		8.52500	114.58916		8.47500	114.84309			0.00	0	258,208,000.00
TN23	On 06/11/2023	Spot Bond		8.88000	115.60925		8.80000	116.15992			0.00	0	77,200,000.00
TN25	On 19/08/2025	Spot Bond		9.18500	102.11001		9.14000	102.41391			734,800,000,000.00	80,000,000	197,500,000.00
TN27	On 14/11/2027	Spot Bond		9.26000	99.35795		9.23500	99.52558			0.00	0	14,900,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.86996			101.85362			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.20861			100.19261			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	99.96594			99.94888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	99.96497			99.94740			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	99.96478			99.94716			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	99.95960			99.93945			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	99.94910			99.92372			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.65567			100.63872			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.68219			100.66455			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.69807			100.68002			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.34862		10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.33993		9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.34136		100.00000	10.31470			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	97.38717			97.37241			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	99.05884			99.04436			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	96.37021			96.35551			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	98.87034			98.85604			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	96.27514			96.26053			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	98.68243			98.66826			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	96.05471			96.04036			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	95.77032			95.75568			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	97.99404			97.97929			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	97.79230			97.77749			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	101.32760			101.31301			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	101.29842			101.28384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC016		On 21/08/2013	Spot Bond	0.00000	101.22548			101.21089			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.53083			100.51608			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.50208			100.48732			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.47167			100.45693			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.42745			100.41271			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.19197			100.17721			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	100.00000	99.99993		100.00000	100.00000			0.00	0	0.00
TWCJ03		On 14/08/2013	Spot Bond	0.00000	101.53952			101.52260			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.50055			100.48329			0.00	0	0.00
TWCM03		On 14/08/2013	Spot Bond	0.00000	101.33259			101.31795			0.00	0	0.00
TWCM04		On 16/10/2013	Spot Bond	0.00000	100.42507			100.41041			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	8.93500	114.30455		8.88500	114.56503			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	101.01402			100.99699			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.51080			100.49032			0.00	0	0.00
UTR043		On 06/04/2015	Spot Bond	0.00000	100.80615			100.78361			0.00	0	0.00
UTR40		On 10/09/2017	Spot Bond	9.18000	107.56305		9.16500	107.58796			0.00	0	0.00
VIP1A5		On 07/11/2013	Spot Bond	100.00000	82.35262		100.00000	82.17042			0.00	0	0.00
VIP1B3		On 07/11/2013	Spot Bond	100.00000	82.44367		100.00000	82.26127			0.00	0	0.00
VIP1C3		On 07/11/2013	Spot Bond	100.00000	82.47401		100.00000	82.29155			0.00	0	0.00
VKC01		On 27/09/2013	Spot Bond	0.00000	100.69427			100.67916			0.00	0	0.00
VKC02		On 28/03/2014	Spot Bond	0.00000	100.72984			100.71389			0.00	0	0.00
VKE01		On 08/05/2015	Spot Bond	0.00000	100.08271			100.06627			0.00	0	0.00
VKE02		On 08/05/2016	Spot Bond	0.00000	100.08580			100.06871			0.00	0	0.00
VKE03		On 08/05/2017	Spot Bond	0.00000	100.08601			100.06889			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond			0.00000		100.81855			100.80066			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond			0.00000		100.84362			100.82517			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond			0.00000		101.12800			101.11335			0.00	24,000,000	12,000,000.00
VOYT01	On 09/09/2015	Spot Bond			0.00000		132.02000			132.57000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond			6.47500		117.71045	6.47000	117.70389				0.00	0	92,000,000.00
WS05	On 01/08/2018	Spot Bond			0.33000		242.14138	0.33000	242.16200				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond			6.51500		106.00269	6.51000	105.99279				6,515,000,000.00	1,000,000	500,000.00
WSP2	On 28/05/2017	Spot Bond			7.34500		107.25411	7.33000	107.28364				0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond			7.63000		108.18009	7.59000	108.35007				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond			8.01500		106.94388	7.96500	107.18784				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond			8.07500		107.13425	8.02500	107.40645				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond			5.37000		99.73588	5.36500	99.72150				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond			5.43000		98.40431	5.42500	98.39137				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond			6.06500		89.37285	6.06000	89.36650				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond			5.42000		96.68104	5.41500	96.66990				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond			5.43000		95.39251	5.42500	95.38272				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond			5.99500		87.90168	5.99000	87.89682				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond			5.41000		93.31470	5.40500	93.30707				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond			6.06500		89.35834	6.06000	89.35201				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond			7.02000		65.50944	6.98000	65.65259				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond			100.00000		12.05702	100.00000	12.03414				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond			100.00000		0.04855	100.00000	0.04846				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond			100.00000		12.05702	100.00000	12.03414				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond			100.00000		32.30575	100.00000	32.24446				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond			100.00000		33.05040	100.00000	32.98770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	30.98387	100.00000	30.92508				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	30.98387	100.00000	30.92508				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.37940	100.00000	29.32366				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.37940	100.00000	29.32366				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.80516	100.00000	27.75241				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.80516	100.00000	27.75241				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.16578	100.00000	26.11614				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.66987	100.00000	24.62306				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.66987	100.00000	24.62306				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.55088	100.00000	15.52138				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.68970	100.00000	14.66183				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.82360	100.00000	13.79738				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.82360	100.00000	13.79738				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.08289	100.00000	13.05807				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.35838	100.00000	12.33493				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.62974	100.00000	11.60767				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>519,186,222,852,070.00</b>	<b>52,037,588,114</b>	<b>01 948 289 542.00</b>
<b>Grand Total:</b>										<b>519,186,724,097,991.00</b>	<b>52,037,620,239</b>	<b>01 950 252 108.00</b>