



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 01/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 08/07/2013	Any day expiry	9.89780	9.89780		9.94950	9.94950		17.98	0.00	0	550.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Call	28.48430	0.02848	50.25190	0.05025	28.484	21.73	0	0.00
\$ / R	On 08/07/2013	Any day expiry	10.18	Put	310.68430	0.31068	280.75190	0.28075	310.684	21.73	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Call	898.23790	0.89824	950.70170	0.95070	898.238	26.01	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.00	Put	0.43790	0.00044	1.20170	0.00120	0.438	26.01	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Call	888.27130	0.88827	940.75730	0.94076	888.271	25.94	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.01	Put	0.47130	0.00047	1.25730	0.00126	0.471	25.94	0	0.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Call	68.61900	0.06862	105.04210	0.10504	68.619	19.05	0	1,000.00
\$ / R	On 08/07/2013	Any day expiry	9.98	Put	150.81900	0.15082	135.54210	0.13554	150.819	19.05	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Call	908.20680	0.90821	960.64860	0.96065	908.207	26.08	0	0.00
\$ / R	On 08/07/2013	Any day expiry	8.99	Put	0.40680	0.00041	1.14860	0.00115	0.407	26.08	0	0.00
\$ / R	On 11/07/2013	Any day expiry			9.90150	9.90150	9.95390	9.95390		18.23	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	40.70170	0.04070	63.38290	0.06338	40.702	21.14	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	329.20170	0.32920	299.48290	0.29948	329.202	21.14	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	49.15350	0.04915	74.67880	0.07468	49.154	20.63	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	287.65350	0.28765	260.77880	0.26078	287.653	20.63	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	47.33230	0.04733	72.27200	0.07227	47.332	20.74	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	295.83230	0.29583	268.37200	0.26837	295.832	20.74	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	45.57890	0.04558	69.94050	0.06994	45.579	20.84	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	304.07890	0.30408	276.04050	0.27604	304.079	20.84	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	103.75270	0.10375	143.03930	0.14304	103.753	18.63	0	5,000.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	142.25270	0.14225	129.13930	0.12914	142.253	18.63	0	0.00
\$ / R	On 22/07/2013	Any day expiry			9.91720	9.91720	9.96980	9.96980		17.55	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	65.99790	0.06600	88.13940	0.08814	65.998	19.71	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	408.79790	0.40880	378.33940	0.37834	408.798	19.71	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	718.26890	0.71827	770.25890	0.77026	718.269	19.59	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	11.06890	0.01107	10.45890	0.01046	11.069	19.59	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	232.02510	0.23203	276.47380	0.27647	232.025	17.70	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	114.82510	0.11483	106.67380	0.10667	114.825	17.70	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	727.85640	0.72786	779.85830	0.77986	727.856	19.65	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	10.65640	0.01066	10.05830	0.01006	10.656	19.65	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	100.00790	0.10001	128.64270	0.12864	100.008	18.81	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	292.80790	0.29281	268.84270	0.26884	292.808	18.81	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,617.53870	1.61754	1,670.13440	1.67013	1,617.539	25.87	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.33870	0.00034	0.33440	0.00033	0.339	25.87	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	737.45910	0.73746	789.47210	0.78947	737.459	19.72	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	10.25910	0.01026	9.67210	0.00967	10.259	19.72	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.92290	9.92290	9.97560	9.97560		17.73	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	889.75990	0.88976	941.73880	0.94174	889.760	19.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	6.85990	0.00686	6.13880	0.00614	6.860	19.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	595.84910	0.59585	647.15370	0.64715	595.849	18.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	22.94910	0.02295	21.55370	0.02155	22.949	18.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,623.33560	1.62334	1,676.01970	1.67602	1,623.336	24.35	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.43560	0.00044	0.41970	0.00042	0.436	24.35	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,523.52570	1.52353	1,576.19550	1.57620	1,523.526	23.69	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.62570	0.00063	0.59550	0.00060	0.626	23.69	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	314.94420	0.31494	360.58420	0.36058	314.944	17.79	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	92.04420	0.09204	84.98420	0.08498	92.044	17.79	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	880.04150	0.88004	932.00530	0.93201	880.041	19.66	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	7.14150	0.00714	6.40530	0.00641	7.141	19.66	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	870.33400	0.87033	922.28260	0.92228	870.334	19.61	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	7.43400	0.00743	6.68260	0.00668	7.434	19.61	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	93.49940	0.09350	118.84820	0.11885	93.499	19.29	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	370.59940	0.37060	343.24820	0.34325	370.599	19.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	457.60920	0.45761	506.40540	0.50641	457.609	17.84	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	44.70920	0.04471	40.80540	0.04081	44.709	17.84	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	386.88600	0.38689	434.38300	0.43438	386.886	17.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	63.98600	0.06399	58.78300	0.05878	63.986	17.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,723.20350	1.72320	1,775.89600	1.77590	1,723.204	25.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.30350	0.00030	0.29600	0.00030	0.304	25.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,673.26360	1.67326	1,725.95250	1.72595	1,673.264	24.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.36360	0.00036	0.35250	0.00035	0.364	24.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	221.93940	0.22194	263.84810	0.26385	221.939	17.75	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	149.03940	0.14904	138.24810	0.13825	149.039	17.75	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,823.11160	1.82311	1,875.80900	1.87581	1,823.112	25.65	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.21160	0.00021	0.20900	0.00021	0.212	25.65	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.93010	9.93010	9.98280	9.98280		17.74	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	829.71770	0.82972	881.44300	0.88144	829.718	17.99	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	9.61770	0.00962	8.64300	0.00864	9.618	17.99	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	848.89970	0.84890	900.68830	0.90069	848.900	18.05	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	8.79970	0.00880	7.88830	0.00789	8.800	18.05	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	839.30040	0.83930	891.05800	0.89106	839.300	18.02	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	9.20040	0.00920	8.25800	0.00826	9.200	18.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.96680	9.96680	10.01990	10.01990		17.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	764.30820	0.76431	814.79650	0.81480	764.308	16.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	37.50820	0.03751	34.89650	0.03490	37.508	16.59	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	721.02600	0.72103	771.03190	0.77103	721.026	16.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	44.22600	0.04423	41.13190	0.04113	44.226	16.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	712.47760	0.71248	762.37940	0.76238	712.478	16.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	45.67760	0.04568	42.47940	0.04248	45.678	16.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	703.96670	0.70397	753.76170	0.75376	703.967	16.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	47.16670	0.04717	43.86170	0.04386	47.167	16.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	542.87450	0.54287	589.90690	0.58991	542.874	16.51	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	86.07450	0.08607	80.00690	0.08001	86.075	16.51	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	479.55400	0.47955	524.75070	0.52475	479.554	16.71	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	112.75400	0.11275	104.85070	0.10485	112.754	16.71	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,668.72920	1.66873	1,721.80660	1.72181	1,668.729	19.52	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	1.92920	0.00193	1.90660	0.00191	1.929	19.52	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	414.94560	0.41495	457.81380	0.45781	414.946	16.93	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	148.14560	0.14815	137.91380	0.13791	148.146	16.93	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	334.91740	0.33492	374.10510	0.37411	334.917	17.24	0.00	0	4,400.00

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 26/08/2013	Any day expiry	9.84	Put	208.11740	0.20812	194.20510	0.19421	208.117	17.24	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,768.21390	1.76821	1,821.31070	1.82131	1,768.214	19.93	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	1.41390	0.00141	1.41070	0.00141	1.414	19.93	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,718.45210	1.71845	1,771.54050	1.77154	1,718.452	19.72	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	1.65210	0.00165	1.64050	0.00164	1.652	19.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.99640	9.99640	10.04990	10.04990		17.33	0.00	48,793	665,053.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,259.55840	1.25956	1,313.19290	1.31319	1,259.558	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	13.15840	0.01316	13.29290	0.01329	13.158	17.00	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,211.37630	1.21138	1,264.98190	1.26498	1,211.376	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	14.97630	0.01498	15.08190	0.01508	14.976	16.83	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,163.42970	1.16343	1,216.99580	1.21700	1,163.430	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	17.02970	0.01703	17.09580	0.01710	17.030	16.66	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,021.29470	1.02129	1,074.65620	1.07466	1,021.295	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	24.89470	0.02489	24.75620	0.02476	24.895	16.15	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	843.38940	0.84339	894.81430	0.89481	843.389	16.15	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	46.98940	0.04699	44.91430	0.04491	46.989	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	759.09460	0.75909	809.97220	0.80997	759.095	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	62.69460	0.06269	60.07220	0.06007	62.695	16.16	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	718.32080	0.71832	768.87490	0.76887	718.321	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	71.92080	0.07192	68.97490	0.06897	71.921	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	678.53810	0.67854	728.73440	0.72873	678.538	16.16	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	82.13810	0.08214	78.83440	0.07883	82.138	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	602.16730	0.60217	651.52130	0.65152	602.167	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	105.76730	0.10577	101.62130	0.10162	105.767	16.16	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	567.39200	0.56739	614.56020	0.61456	567.392	16.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	120.99200	0.12099	114.66020	0.11466	120.992	16.28	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	508.20330	0.50820	553.96540	0.55397	508.203	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	151.80330	0.15180	144.06540	0.14407	151.803	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	501.90010	0.50190	547.49640	0.54750	501.900	16.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	155.50010	0.15550	147.59640	0.14760	155.500	16.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	495.65200	0.49565	541.08230	0.54108	495.652	16.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	159.25200	0.15925	151.18230	0.15118	159.252	16.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	471.21260	0.47121	515.95650	0.51596	471.213	16.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	174.81260	0.17481	166.05650	0.16606	174.813	16.63	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	441.90400	0.44190	485.75160	0.48575	441.904	16.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	195.50400	0.19550	185.85160	0.18585	195.504	16.75	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	413.96990	0.41397	456.88210	0.45688	413.970	16.86	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	217.56990	0.21757	206.98210	0.20698	217.570	16.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	387.39920	0.38740	429.34000	0.42934	387.399	16.98	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	240.99920	0.24100	229.44000	0.22944	240.999	16.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	362.17440	0.36217	403.11170	0.40311	362.174	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	265.77440	0.26577	253.21170	0.25321	265.774	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	315.66510	0.31567	354.51420	0.35451	315.665	17.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	319.26510	0.31927	304.61420	0.30461	319.265	17.33	0.00	0	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	291.52270	0.29152	327.93600	0.32794	291.523	17.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	355.12270	0.35512	338.03600	0.33804	355.123	17.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	276.39910	0.27640	311.78690	0.31179	276.399	17.69	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	379.99910	0.38000	361.88690	0.36189	379.999	17.69	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	269.11780	0.26912	303.99590	0.30400	269.118	17.76	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	392.71780	0.39272	374.09590	0.37410	392.718	17.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	241.79320	0.24179	274.63470	0.27463	241.793	18.04	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	445.39320	0.44539	424.73470	0.42473	445.393	18.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	220.11360	0.22011	251.20250	0.25120	220.114	18.29	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	493.71360	0.49371	471.30250	0.47130	493.714	18.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	211.42220	0.21142	241.76950	0.24177	211.422	18.40	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	515.02220	0.51502	491.86950	0.49187	515.022	18.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	205.81790	0.20582	235.67550	0.23568	205.818	18.47	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 16/09/2013	Foreign Exchange Future	10.32	Put	529.41790	0.52942	505.77550	0.50578	529.418	18.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	184.86000	0.18486	212.79800	0.21280	184.860	18.75	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	588.46000	0.58846	562.89800	0.56290	588.460	18.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	161.69350	0.16169	187.33220	0.18733	161.694	19.11	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	665.29350	0.66529	637.43220	0.63743	665.294	19.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	142.16260	0.14216	165.29690	0.16530	142.163	19.51	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	745.76260	0.74576	715.39690	0.71540	745.763	19.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	133.38350	0.13338	155.48130	0.15548	133.384	19.70	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	786.98350	0.78698	755.58130	0.75558	786.984	19.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	125.20230	0.12520	146.30360	0.14630	125.202	19.90	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	828.80230	0.82880	796.40360	0.79640	828.802	19.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	117.58150	0.11758	137.72370	0.13772	117.581	20.10	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	871.18150	0.87118	837.82370	0.83782	871.181	20.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	110.48040	0.11048	129.70330	0.12970	110.480	20.30	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	914.08040	0.91408	879.80330	0.87980	914.080	20.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	86.60360	0.08660	102.52390	0.10252	86.604	21.09	0.00	0	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,090.20360	1.09020	1,052.62390	1.05262	1,090.204	21.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	61.33280	0.06133	73.28000	0.07328	61.333	22.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,364.93280	1.36493	1,323.38000	1.32338	1,364.933	22.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	44.54980	0.04455	53.57420	0.05357	44.550	23.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,648.14980	1.64815	1,603.67420	1.60367	1,648.150	23.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	33.22390	0.03322	40.11400	0.04011	33.224	24.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,936.82390	1.93682	1,890.21400	1.89021	1,936.824	24.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	27.79480	0.02779	32.52690	0.03253	27.795	26.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,281.39480	2.28139	2,232.62690	2.23263	2,281.395	26.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	25.99810	0.02600	30.17180	0.03017	25.998	28.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,529.59810	2.52960	2,480.27180	2.48027	2,529.598	28.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,696.76440	2.69676	2,750.28920	2.75029	2,696.764	22.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.36440	0.00036	0.38920	0.00039	0.364	22.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,503.19960	1.50320	1,556.87490	1.55687	1,503.200	17.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	6.79960	0.00680	6.97490	0.00697	6.800	17.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,307.95120	1.30795	1,361.60530	1.36161	1,307.951	17.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	11.55120	0.01155	11.70530	0.01171	11.551	17.17	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			10.00620	10.00620	10.06000	10.06000		17.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	765.91370	0.76591	817.37540	0.81738	765.914	16.05	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	69.71370	0.06971	67.37540	0.06738	69.714	16.05	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	389.84320	0.38984	432.58970	0.43259	389.843	16.97	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	263.64320	0.26364	252.58970	0.25259	263.643	16.97	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	790.50970	0.79051	842.11990	0.84212	790.510	16.05	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	64.30970	0.06431	62.11990	0.06212	64.310	16.05	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	782.27460	0.78227	833.83570	0.83384	782.275	16.05	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	66.07460	0.06607	63.83570	0.06384	66.075	16.05	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	774.07500	0.77407	825.58820	0.82559	774.075	16.05	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	67.87500	0.06787	65.58820	0.06559	67.875	16.05	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.01040	10.01040	10.06430	10.06430		17.25	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	813.60820	0.81361	865.55220	0.86555	813.608	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	63.20820	0.06321	61.25220	0.06125	63.208	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	496.28940	0.49629	542.61300	0.54261	496.289	16.53	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	185.88940	0.18589	178.31300	0.17831	185.889	16.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	830.26430	0.83026	882.28760	0.88229	830.264	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	59.86430	0.05986	57.98760	0.05799	59.864	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	821.91880	0.82192	873.90290	0.87390	821.919	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	61.51880	0.06152	59.60290	0.05960	61.519	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,715.62340	1.71562	1,769.27010	1.76927	1,715.623	18.26	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	5.22340	0.00522	4.97010	0.00497	5.223	18.26	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	618.70360	0.61870	668.90110	0.66890	618.704	16.08	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	118.30360	0.11830	114.60110	0.11460	118.304	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	558.36020		0.55836		606.14610	0.60615	558.360	16.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	147.96020		0.14796		141.84610	0.14185	147.960	16.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,814.42550		1.81443		1,868.08170	1.86808	1,814.425	18.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	4.02550		0.00403		3.78170	0.00378	4.026	18.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,764.98750		1.76499		1,818.63790	1.81864	1,764.988	18.42	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	4.58750		0.00459		4.33790	0.00434	4.588	18.42	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.04740		10.04740		10.10140	10.10140		17.31	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	753.36390		0.75336		804.03610	0.80404	753.364	15.99	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	115.96390		0.11596		112.63610	0.11264	115.964	15.99	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	709.05920		0.70906		759.43140	0.75943	709.059	16.01	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	131.65920		0.13166		128.03140	0.12803	131.659	16.01	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	376.59030		0.37659		416.65110	0.41665	376.590	17.37	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	399.19030		0.39919		385.25110	0.38525	399.190	17.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	768.44210		0.76844		819.20740	0.81921	768.442	15.98	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	111.04210		0.11104		107.80740	0.10781	111.042	15.98	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	760.88380		0.76088		811.60380	0.81160	760.884	15.98	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	113.48380		0.11348		110.20380	0.11020	113.484	15.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.05160		10.05160		10.10570	10.10570		17.34	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	659.97090		0.65997		709.84990	0.70985	659.971	16.07	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	158.37090		0.15837		154.14990	0.15415	158.371	16.07	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	372.67730		0.37268		411.89500	0.41190	372.677	17.50	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	421.07730		0.42108		406.19500	0.40620	421.077	17.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	702.21600		0.70222		752.45020	0.75245	702.216	16.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	140.61600		0.14062		136.75020	0.13675	140.616	16.05	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	695.07090		0.69507		745.25200	0.74525	695.071	16.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	143.47090		0.14347		139.55200	0.13955	143.471	16.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	687.96590		0.68797		738.09130	0.73809	687.966	16.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	146.36590		0.14637		142.39130	0.14239	146.366	16.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.05590		10.05590		10.11000	10.11000		17.29	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	634.15140		0.63415		681.50160	0.68150	634.151	16.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	178.25140		0.17825		171.50160	0.17150	178.251	16.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	573.88920		0.57389		619.93630	0.61994	573.889	16.40	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	217.98920		0.21799		209.93630	0.20994	217.989	16.40	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	744.54470		0.74454		794.96010	0.79496	744.545	15.99	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	128.64470		0.12864		124.96010	0.12496	128.645	15.99	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	737.20890		0.73721		787.57850	0.78758	737.209	15.99	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	131.30890		0.13131		127.57850	0.12758	131.309	15.99	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,813.90290		1.81390		1,867.39100	1.86739	1,813.903	17.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	8.00290		0.00800		7.39100	0.00739	8.003	17.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,764.99980		1.76500		1,818.45490	1.81845	1,765.000	17.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	9.09980		0.00910		8.45490	0.00845	9.100	17.36	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	751.91740		0.75192		802.38110	0.80238	751.917	15.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	126.01740		0.12602		122.38110	0.12238	126.017	15.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.09860		10.09860		10.15280	10.15280		17.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	811.52320		0.81152		860.98210	0.86098	811.523	16.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	152.92320		0.15292		148.18210	0.14818	152.923	16.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	804.35230		0.80435		853.78040	0.85378	804.352	16.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	155.75230		0.15575		150.98040	0.15098	155.752	16.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	642.14770		0.64215		687.78650	0.68779	642.148	16.36	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	243.54770		0.24355		234.98650	0.23499	243.548	16.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,814.53320		1.81453		1,867.34700	1.86735	1,814.533	17.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	15.93320		0.01593		14.54700	0.01455	15.933	17.41	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	818.72980		0.81873		868.22120	0.86822	818.730	16.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	150.12980		0.15013		145.42120	0.14542	150.130	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.12140		10.12140		10.17560	10.17560		17.39	0.00	1,639	79,492.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,282.39760		1.28240		1,334.19070	1.33419	1,282.398	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	60.99760		0.06100		58.59070	0.05859	60.998	16.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,257.51810		1.25752	1,309.29790	1.30930		1,257.518	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	64.01810		0.06402	61.59790	0.06160		64.018	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,213.25440		1.21325	1,265.01360	1.26501		1,213.254	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	69.75440		0.06975	67.31360	0.06731		69.754	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,193.82710		1.19383	1,245.57860	1.24558		1,193.827	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	72.42710		0.07243	69.97860	0.06998		72.427	16.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,169.42810		1.16943	1,221.16970	1.22117		1,169.428	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	75.92810		0.07593	73.46970	0.07347		75.928	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,026.40380		1.02640	1,076.02190	1.07602		1,026.404	15.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	105.00380		0.10500	100.42190	0.10042		105.004	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	768.94250		0.76894	817.77650	0.81778		768.943	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	197.54250		0.19754	192.17650	0.19218		197.543	16.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	735.58360		0.73558	784.29350	0.78429		735.584	16.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	214.18360		0.21418	208.69350	0.20869		214.184	16.08	48,005,000.00	5,000	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	682.63050		0.68263	728.12310	0.72812		682.631	16.31	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	251.23050		0.25123	242.52310	0.24252		251.230	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	676.95400		0.67695	722.32520	0.72233		676.954	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	255.55400		0.25555	246.72520	0.24673		255.554	16.34	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	622.41760		0.62242	666.54080	0.66654		622.418	16.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	301.01760		0.30102	290.94080	0.29094		301.018	16.60	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	596.64650		0.59665	640.13040	0.64013		596.647	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	325.24650		0.32525	314.53040	0.31453		325.247	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	525.12730		0.52513	566.62570	0.56663		525.127	17.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	403.72730		0.40373	391.02570	0.39103		403.727	17.13	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	482.05600		0.48206	522.19570	0.52220		482.056	17.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	460.65600		0.46066	446.59570	0.44660		460.656	17.39	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	417.94780		0.41795	454.76160	0.45476		417.948	17.88	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	566.54780		0.56655	549.16160	0.54916		566.548	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	407.59420		0.40759	443.84340	0.44384		407.594	17.97	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	586.19420		0.58619	568.24340	0.56824		586.194	17.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	375.03070		0.37503	409.40800	0.40941		375.031	18.26	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	653.63070		0.65363	633.80800	0.63381		653.631	18.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	331.39450		0.33139	363.03910	0.36304		331.394	18.69	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	759.99450		0.75999	737.43910	0.73744		759.994	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	318.13250		0.31813	0.00000	0.00000		318.133	18.83	53,005,000.00	5,000	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	796.73250		0.79673	0.00000	0.00000		796.733	18.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	293.77110		0.29377	322.56450	0.32256		293.771	19.14	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	872.37110		0.87237	846.96450	0.84696		872.371	19.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	271.58380		0.27158	298.65780	0.29866		271.584	19.44	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	950.18380		0.95018	923.05780	0.92306		950.184	19.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	232.97560		0.23298	256.84590	0.25685		232.976	20.05	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,111.57560		1.11158	1,081.24590	1.08125		1,111.576	20.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	200.71900		0.20072	221.78690	0.22179		200.719	20.65	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,279.31900		1.27932	1,246.18690	1.24619		1,279.319	20.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	180.00190		0.18000	199.02380	0.19902		180.002	21.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,408.60190		1.40860	1,373.42380	1.37342		1,408.602	21.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	161.94550		0.16195	179.10470	0.17910		161.945	21.54	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,540.54550		1.54055	1,503.50470	1.50350		1,540.545	21.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	141.39400		0.14139	156.33080	0.15633		141.394	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,719.99400		1.71999	1,680.73080	1.68073		1,719.994	22.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	116.67700		0.11668	128.80310	0.12880		116.677	23.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,995.27700		1.99528	1,953.20310	1.95320		1,995.277	23.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,418.18850		1.41819	1,470.07120	1.47007		1,418.189	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	46.78850		0.04679	44.47120	0.04447		46.789	16.55	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	104.31580		0.10432	110.05120	0.11005		104.316	24.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,332.91580		2.33292	2,284.45120	2.28445		2,332.916	24.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	101.76340		0.10176	106.72400	0.10672		101.763	25.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,480.36340	2.48036	2,431.12400	2.43112	2,480.363	25.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,725.02270	2.72502	2,779.06810	2.77907	2,725.023	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	3.62270	0.00362	3.46810	0.00347	3.623	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,132.53510	2.13254	2,185.53660	2.18554	2,132.535	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	11.13510	0.01114	9.93660	0.00994	11.135	18.11	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.13570	10.13570	10.18990	10.18990		17.46	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	756.80950	0.75681	805.05160	0.80505	756.809	16.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	221.10950	0.22111	215.15160	0.21515	221.110	16.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	750.30970	0.75031	798.52830	0.79853	750.310	16.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	224.60970	0.22461	218.62830	0.21863	224.610	16.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	763.34730	0.76335	811.61030	0.81161	763.347	16.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	217.64730	0.21765	211.71030	0.21171	217.647	16.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.18730	10.18730	10.24180	10.24180		17.53	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	425.98420	0.42598	458.52940	0.45853	425.984	18.39	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	758.68420	0.75868	736.72940	0.73673	758.684	18.39	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	422.99800	0.42300	455.38060	0.45538	422.998	18.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	765.69800	0.76570	743.58060	0.74358	765.698	18.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	567.19480	0.56719	605.91510	0.60592	567.195	17.31	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	499.89480	0.49989	484.11510	0.48412	499.895	17.31	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	428.99450	0.42899	461.69960	0.46170	428.994	18.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	751.69450	0.75169	729.89960	0.72990	751.694	18.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.23190	10.23190	10.28660	10.28660		17.64	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,257.83090	1.25783	1,304.53290	1.30453	1,257.831	15.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	125.93090	0.12593	117.93290	0.11793	125.931	15.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,249.57260	1.24957	1,296.24740	1.29625	1,249.573	15.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	127.67260	0.12767	119.64740	0.11965	127.673	15.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,266.11050	1.26611	1,312.83790	1.31284	1,266.111	16.00	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	124.21050	0.12421	116.23790	0.11624	124.210	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.25640	10.25640	10.31110	10.31110		17.61	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,168.01220	1.16801	1,213.46790	1.21347	1,168.012	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	161.61220	0.16161	152.36790	0.15237	161.612	15.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	934.96510	0.93497	978.66860	0.97867	934.965	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	268.56510	0.26857	257.56860	0.25757	268.565	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	928.64120	0.92864	972.29910	0.97230	928.641	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	272.24120	0.27224	261.19910	0.26120	272.241	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	922.34800	0.92235	965.95770	0.96596	922.348	16.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	275.94800	0.27595	264.85770	0.26486	275.948	16.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	867.09230	0.86709	910.28980	0.91029	867.092	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	310.69230	0.31069	299.18980	0.29919	310.692	16.25	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	837.48000	0.83748	880.44160	0.88044	837.480	16.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	331.08000	0.33108	319.34160	0.31934	331.080	16.30	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	554.13780	0.55414	587.75500	0.58776	554.138	17.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	697.73780	0.69774	676.65500	0.67665	697.738	17.98	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	520.52090	0.52052	552.74250	0.55274	520.521	18.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	764.12090	0.76412	741.64250	0.74164	764.121	18.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	474.42360	0.47442	504.61090	0.50461	474.424	18.59	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	868.02360	0.86802	843.51090	0.84351	868.024	18.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	385.39290	0.38539	410.74510	0.41075	385.393	19.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,128.99290	1.12899	1,099.64510	1.09965	1,128.993	19.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	353.86520	0.35387	377.31070	0.37731	353.865	19.87	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,247.46520	1.24747	1,216.21070	1.21621	1,247.465	19.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	334.70540	0.33471	356.94690	0.35695	334.705	20.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,328.30540	1.32831	1,295.84690	1.29585	1,328.305	20.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	291.84580	0.29185	311.46270	0.31146	291.846	20.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,535.44580	1.53545	1,500.36270	1.50036	1,535.446	20.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	255.92710	0.25593	273.05210	0.27305	255.927	21.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,749.52710	1.74953	1,711.95210	1.71195	1,749.527	21.36	0.00	0	0.00

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	12.00	Call	225.88360		0.22588		240.81630	0.24082	225.884	21.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,969.48360		1.96948	1,929.71630	1.92972	1,969.484	21.97	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	200.68040		0.20068	213.69920	0.21370	200.680	22.58	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,194.28040		2.19428	2,152.59920	2.15260	2,194.280	22.58	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	189.57460		0.18957	198.31320	0.19831	189.575	23.64	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,433.17460		2.43317	2,387.21320	2.38721	2,433.175	23.64	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	184.27140		0.18427	191.81090	0.19181	184.271	24.57	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,627.87140		2.62787	2,580.71090	2.58071	2,627.871	24.57	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,574.03920		2.57404	2,624.85500	2.62486	2,574.039	18.46	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	17.63920		0.01764	13.75500	0.01375	17.639	18.46	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,090.97190		2.09097	2,140.81140	2.14081	2,090.972	17.14	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	34.57190		0.03457	29.71140	0.02971	34.572	17.14	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,632.20140		1.63220	1,679.40520	1.67941	1,632.201	16.49	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	75.80140		0.07580	68.30520	0.06831	75.801	16.49	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.25930		10.25930	10.31400	10.31400		17.60	0.00	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,293.26710		1.29327	1,338.96480	1.33896	1,293.267	15.98	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	133.96710		0.13397	124.96480	0.12496	133.967	15.98	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,285.05280		1.28505	1,330.72060	1.33072	1,285.053	15.97	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	135.75280		0.13575	126.72060	0.12672	135.753	15.97	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,301.50250		1.30150	1,347.22610	1.34723	1,301.503	15.99	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	132.20250		0.13220	123.22610	0.12323	132.203	15.99	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.36200		10.36200	10.41750	10.41750		17.69	0.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	867.44950		0.86745	906.07560	0.90608	867.449	16.67	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	455.44950		0.45545	438.57560	0.43858	455.449	16.67	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	862.70660		0.86271	901.22890	0.90123	862.707	16.70	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	460.70660		0.46071	443.72890	0.44373	460.707	16.70	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	872.22510		0.87223	910.95150	0.91095	872.225	16.64	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	450.22510		0.45023	433.45150	0.43345	450.225	16.64	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.38960		10.38960	10.44520	10.44520		17.76	0.00	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,097.61040		1.09761	1,138.46040	1.13846	1,097.610	16.10	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	308.01040		0.30801	293.26040	0.29326	308.010	16.10	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	979.27570		0.97928	1,020.00260	1.02000	979.276	16.37	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	389.67570		0.38968	374.80260	0.37480	389.676	16.37	0.00	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,376.57890		1.37658	0.00000	0.00000	1,376.579	15.90	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	186.97890		0.18698	0.00000	0.00000	186.979	15.90	10,366.80	0.00	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,103.81950		1.10382	1,144.68060	1.14468	1,103.819	16.09	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	304.21950		0.30422	289.48060	0.28948	304.220	16.09	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	349.16790		0.34917	0.00000	0.00000	349.168	21.11	10,366.80	0.00	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,859.56790		1.85957	0.00000	0.00000	1,859.568	21.11	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,091.43250		1.09143	1,132.26530	1.13227	1,091.433	16.12	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	311.83250		0.31183	297.06530	0.29707	311.833	16.12	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,007.82540		1.00783	1,048.55880	1.04856	1,007.825	16.30	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	368.22540		0.36823	353.35880	0.35336	368.225	16.30	0.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	261.34850		0.26135	0.00000	0.00000	261.348	24.09	10,366.20	0.00	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,771.74850		2.77175	0.00000	0.00000	2,771.748	24.09	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	579.54680		0.57955	610.04620	0.61005	579.547	18.65	0.00	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	989.94680		0.98995	964.84620	0.96485	989.947	18.65	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	397.59310		0.39759	419.45430	0.41945	397.593	20.45	0.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,607.99310		1.60799	1,574.25430	1.57425	1,607.993	20.45	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	1220.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	26.57	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	1220.00	Put	209,610.40000		1,209.61040	0.00000	0.00000	1,209,610.400	26.57	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	308.91880		0.30892	0.00000	0.00000	308.919	21.77	10,365.80	0.00	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,119.31880		2.11932	0.00000	0.00000	2,119.319	21.77	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	275.37960		0.27538	0.00000	0.00000	275.380	22.43	10,366.30	0.00	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,385.77960		2.38578	0.00000	0.00000	2,385.780	22.43	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,011.26260		2.01126	0.00000	0.00000	2,011.263	16.56	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	71.66260		0.07166	0.00000	0.00000	71.663	16.56	10,363.60	0.00	1	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,747.26870	1.74727	0.00000	0.00000	1,747.269	16.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	107.66870	0.10767	0.00000	0.00000	107.669	16.29	10,364.20	1	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,537.12730	1.53713	0.00000	0.00000	1,537.127	16.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	147.52730	0.14753	0.00000	0.00000	147.527	16.08	10,365.20	1	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.45100	10.45100	10.50540	10.50540		17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,606.66630	2.60667	2,654.81360	2.65481	2,606.666	17.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	55.66630	0.05567	49.41360	0.04941	55.666	17.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,146.18920	2.14619	2,192.11900	2.19212	2,146.189	16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	95.18920	0.09519	86.71900	0.08672	95.189	16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,725.60010	1.72560	1,771.54830	1.77155	1,725.600	16.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	174.60010	0.17460	166.14830	0.16615	174.600	16.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,053.60180	1.05360	1,099.16220	1.09916	1,053.602	16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	502.60180	0.50260	493.76220	0.49376	502.602	16.75	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	882.74200	0.88274	924.01360	0.92401	882.742	17.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	721.74200	0.72174	708.61360	0.70861	721.742	17.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	878.87950	0.87888	920.07160	0.92007	878.879	17.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	727.87950	0.72788	714.67160	0.71467	727.879	17.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	875.04330	0.87504	916.15150	0.91615	875.043	17.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	734.04330	0.73404	720.75150	0.72075	734.043	17.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	659.20620	0.65921	695.36200	0.69536	659.206	18.93	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,158.20620	1.15821	1,139.96200	1.13996	1,158.206	18.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	417.98480	0.41798	442.86810	0.44287	417.985	21.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,066.98480	2.06698	2,037.46810	2.03747	2,066.985	21.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	354.81430	0.35481	372.70050	0.37270	354.814	22.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,503.81430	2.50381	2,467.30050	2.46730	2,503.814	22.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	331.07500	0.33108	345.29510	0.34530	331.075	24.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,030.07500	3.03007	2,989.89510	2.98990	3,030.075	24.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.48760	10.48760	10.54170	10.54170		18.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,104.32320	1.10432	1,154.03320	1.15403	1,104.323	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	616.72320	0.61672	612.33320	0.61233	616.723	17.07	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	743.37920	0.74338	786.06540	0.78607	743.379	19.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,255.77920	1.25578	1,244.36540	1.24437	1,255.779	19.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,086.32700	2.08633	2,134.86160	2.13486	2,086.327	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	148.72700	0.14873	143.16160	0.14316	148.727	16.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,317.39540	1.31740	1,367.01320	1.36701	1,317.395	16.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	429.79540	0.42980	425.31320	0.42531	429.795	16.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,571.94000	2.57194	2,621.66940	2.62167	2,571.940	17.18	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	84.34000	0.08434	79.96940	0.07997	84.340	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,169.89160	2.16989	2,218.28150	2.21828	2,169.892	16.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	132.29160	0.13229	126.58150	0.12658	132.292	16.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,127.93290	2.12793	2,176.38730	2.17639	2,127.933	16.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	140.33290	0.14033	134.68730	0.13469	140.333	16.54	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.64020	10.64020	10.69290	10.69290		18.52	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,956.42870	1.95643	2,001.08190	2.00108	1,956.429	17.01	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	466.22870	0.46623	458.18190	0.45818	466.229	17.01	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,923.51650	1.92352	1,968.07130	1.96807	1,923.516	17.01	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	483.31650	0.48332	475.17130	0.47517	483.317	17.01	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,890.99060	1.89099	1,935.43720	1.93544	1,890.991	17.02	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	500.79060	0.50079	492.53720	0.49254	500.791	17.02	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013			Foreign Exchange Future	9.99640	9.99640		10.04990	10.04990		17.33	0.00	17	670.00
\$ / R MAXI	On 16/09/2013	10.35	Call	Foreign Exchange Future	19,769.12850	0.19769	22,684.57980	0.22685	19,769.129		18.58	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	10.35	Put	Foreign Exchange Future	55,129.12850	0.55129	52,694.57980	0.52695	55,129.128		18.58	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	8.90	Call	Foreign Exchange Future	111,574.63380	1.11575	116,868.01090	1.16868	111,574.634		16.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	8.90	Put	Foreign Exchange Future	1,934.63380	0.01935	1,878.01090	0.01878	1,934.634		16.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	8.91	Call	Foreign Exchange Future	110,624.35930	1.10624	115,914.82620	1.15915	110,624.359		16.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	8.91	Put	Foreign Exchange Future	1,984.35930	0.01984	1,924.82620	0.01925	1,984.359		16.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	9.60	Call	Foreign Exchange Future	53,396.34520	0.53396	58,105.16580	0.58105	53,396.345		16.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	9.60	Put	Foreign Exchange Future	13,756.34520	0.13756	13,115.16580	0.13115	13,756.345		16.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	8.89	Call	Foreign Exchange Future	112,526.03000	1.12526	117,822.22030	1.17822	112,526.030		16.52	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	8.89	Put	Foreign Exchange Future	1,886.03000	0.01886	1,832.22030	0.01832	1,886.030		16.52	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	9.50	Call	Foreign Exchange Future	80,319.20090	0.80319	85,213.96370	0.85214	80,319.201		16.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	9.50	Put	Foreign Exchange Future	18,179.20090	0.18179	17,653.96370	0.17654	18,179.201		16.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	9.51	Call	Foreign Exchange Future	79,627.21400	0.79627	84,519.74170	0.84520	79,627.214		16.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	9.51	Put	Foreign Exchange Future	18,487.21400	0.18487	17,959.74170	0.17960	18,487.214		16.04	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	9.49	Call	Foreign Exchange Future	81,014.68540	0.81015	85,911.88500	0.85912	81,014.685		16.03	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	9.49	Put	Foreign Exchange Future	17,874.68540	0.17875	17,351.88500	0.17352	17,874.685		16.03	0.00	0	0.00
\$ / R MAXI	On 13/12/2013			Foreign Exchange Future	10.12140	10.12140	10.17560	10.17560			17.39	0.00	0	10.00
\$ / R MAXI	On 17/03/2014	10.49	Put	Foreign Exchange Future	75,737.20200	0.75737	73,503.31860	0.73503	75,737.202		18.20	0.00	0	0.00
\$ / R MAXI	On 17/03/2014			Foreign Exchange Future	10.25640	10.25640	10.31110	10.31110			17.61	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.50	Call	Foreign Exchange Future	52,052.08790	0.52052	55,274.25060	0.55274	52,052.088		18.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.50	Put	Foreign Exchange Future	76,412.08790	0.76412	74,164.25060	0.74164	76,412.088		18.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.51	Call	Foreign Exchange Future	51,728.96340	0.51729	54,937.20080	0.54937	51,728.963		18.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.51	Put	Foreign Exchange Future	77,088.96340	0.77089	74,827.20080	0.74827	77,088.963		18.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.49	Call	Foreign Exchange Future	52,377.20200	0.52377	55,613.31860	0.55613	52,377.202		18.20	0.00	0	0.00
£ / R	On 16/09/2013			Foreign Exchange Future	15.21430	15.21430	15.24870	15.24870			16.03	0.00	911	28,389.00
£ / R	On 16/09/2013	14.74	Call	Foreign Exchange Future	702.94030	0.70294	738.61200	0.73861	702.940		15.46	0.00	0	0.00
£ / R	On 16/09/2013	14.74	Put	Foreign Exchange Future	228.64030	0.22864	229.91200	0.22991	228.640		15.46	0.00	0	0.00
£ / R	On 16/09/2013	14.75	Call	Foreign Exchange Future	696.66980	0.69667	732.29570	0.73230	696.670		15.48	0.00	0	0.00
£ / R	On 16/09/2013	14.75	Put	Foreign Exchange Future	232.36980	0.23237	233.59570	0.23360	232.370		15.48	0.00	0	0.00
£ / R	On 16/09/2013	14.76	Call	Foreign Exchange Future	690.43970	0.69044	726.01360	0.72601	690.440		15.49	0.00	0	0.00
£ / R	On 16/09/2013	14.76	Put	Foreign Exchange Future	236.13970	0.23614	237.31360	0.23731	236.140		15.49	0.00	0	0.00
£ / R	On 13/12/2013	14.91	Call	Foreign Exchange Future	906.02430	0.90602	940.82660	0.94083	906.024		15.58	0.00	0	0.00
£ / R	On 13/12/2013	14.91	Put	Foreign Exchange Future	419.22430	0.41922	419.32660	0.41933	419.224		15.58	0.00	0	0.00
£ / R	On 13/12/2013			Foreign Exchange Future	15.39680	15.39680	15.43150	15.43150			16.26	0.00	1	3,819.00
£ / R	On 13/12/2013	14.89	Call	Foreign Exchange Future	917.00950	0.91701	951.88750	0.95189	917.009		15.56	0.00	0	0.00
£ / R	On 13/12/2013	14.89	Put	Foreign Exchange Future	410.20950	0.41021	410.38750	0.41039	410.209		15.56	0.00	0	0.00
£ / R	On 13/12/2013	14.90	Call	Foreign Exchange Future	911.50330	0.91150	946.34360	0.94634	911.503		15.57	0.00	0	0.00
£ / R	On 13/12/2013	14.90	Put	Foreign Exchange Future	414.70330	0.41470	414.84360	0.41484	414.703		15.57	0.00	0	0.00
£ / R	On 17/03/2014	14.30	Put	Foreign Exchange Future	276.09760	0.27610	280.20470	0.28020	276.098		15.00	0.00	0	0.00
£ / R	On 17/03/2014	14.31	Call	Foreign Exchange Future	1,562.99450	1.56299	1,602.00220	1.60200	1,562.995		15.01	0.00	0	0.00
£ / R	On 17/03/2014	14.31	Put	Foreign Exchange Future	278.99450	0.27899	283.10220	0.28310	278.995		15.01	0.00	0	0.00
£ / R	On 17/03/2014			Foreign Exchange Future	15.59400	15.59400	15.62890	15.62890			16.38	0.00	0	1,679.00
£ / R	On 17/03/2014	14.29	Call	Foreign Exchange Future	1,577.21670	1.57722	1,616.22680	1.61623	1,577.217		15.00	0.00	0	0.00
£ / R	On 17/03/2014	14.29	Put	Foreign Exchange Future	273.21670	0.27322	277.32680	0.27733	273.217		15.00	0.00	0	0.00
£ / R	On 17/03/2014	14.30	Call	Foreign Exchange Future	1,570.09760	1.57010	1,609.10470	1.60910	1,570.098		15.00	0.00	0	0.00
£ / R	On 13/06/2014	16.05	Call	Foreign Exchange Future	916.87590	0.91688	944.82320	0.94482	916.876		16.84	0.00	0	0.00
£ / R	On 13/06/2014	16.05	Put	Foreign Exchange Future	1,176.87590	1.17688	1,169.22320	1.16922	1,176.876		16.84	0.00	0	0.00
£ / R	On 13/06/2014	16.06	Call	Foreign Exchange Future	913.37730	0.91338	941.25720	0.94126	913.377		16.85	0.00	0	0.00
£ / R	On 13/06/2014	16.06	Put	Foreign Exchange Future	1,183.37730	1.18338	1,175.65720	1.17566	1,183.377		16.85	0.00	0	0.00
£ / R	On 13/06/2014			Foreign Exchange Future	15.79000	15.79000	15.82560	15.82560			16.53	0.00	0	0.00
£ / R	On 13/06/2014	16.04	Call	Foreign Exchange Future	920.38930	0.92039	948.39780	0.94840	920.389		16.83	0.00	0	0.00
£ / R	On 13/06/2014	16.04	Put	Foreign Exchange Future	1,170.38930	1.17039	1,162.79780	1.16280	1,170.389		16.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future		0.10027	0.10027		0.10118	0.10118		21.00	0.00	0	344.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,077.03480	0.01077	1,162.86090	0.01163	1,077.035	19.81	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	49.63480	0.00050	44.66090	0.00045	49.635	19.81	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	399.02780	0.00399	454.95600	0.00455	399.028	21.00	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	371.62780	0.00372	336.75600	0.00337	371.628	21.00	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	128.82510	0.00129	154.71400	0.00155	128.825	23.95	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,101.42510	0.01101	1,036.51400	0.01037	1,101.425	23.95	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10160	0.10160		0.10252	0.10252		21.52	0.00	0	14,250.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,294.24940	0.01294	1,376.97200	0.01377	1,294.249	20.33	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	134.14940	0.00134	124.97200	0.00125	134.149	20.33	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	664.75050	0.00665	725.21980	0.00725	664.751	21.52	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	504.65050	0.00505	473.21980	0.00473	504.651	21.52	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	335.22890	0.00335	372.87520	0.00373	335.229	23.77	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,175.12890	0.01175	1,120.87520	0.01121	1,175.129	23.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future		13.03050	13.03050		13.06920	13.06920		16.60	0.00	1,408	72,796.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,090.15750	1.09016	1,132.54220	1.13254	1,090.158	15.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	49.65750	0.04966	53.34220	0.05334	49.658	15.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,081.52210	1.08152	1,123.95790	1.12396	1,081.522	15.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	51.02210	0.05102	54.75790	0.05476	51.022	15.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,072.91390	1.07291	1,115.40150	1.11540	1,072.914	15.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,546.59180	1.54659	1,525.50050	1.52550	1,546.592	20.06	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,744.14960	1.74415	1,785.28330	1.78528	1,744.150	17.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	13.64960	0.01365	16.08330	0.01608	13.650	17.22	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,548.07320	1.54807	1,590.06860	1.59007	1,548.073	16.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	17.57320	0.01757	20.86860	0.02087	17.573	16.21	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	302.82250	0.30282	307.74250	0.30774	302.823	16.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,499.25230	1.49925	1,541.50210	1.54150	1,499.252	15.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	18.75230	0.01875	22.30210	0.02230	18.752	15.96	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	166.51820	0.16652	195.33820	0.19534	166.518	18.34	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	936.01820	0.93602	926.13820	0.92614	936.018	18.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	77.09180	0.07709	94.70050	0.09470	77.092	20.06	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	95.13800	0.09514	100.02390	0.10002	95.138	15.46	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	799.30350	0.79930	843.20660	0.84321	799.304	15.56	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	118.80350	0.11880	124.00660	0.12401	118.804	15.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	659.83050	0.65983	703.68100	0.70368	659.831	15.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	179.33050	0.17933	184.48100	0.18448	179.330	15.84	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	483.32250	0.48332	526.94250	0.52694	483.323	16.30	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	52.41390	0.05241	56.20150	0.05620	52.414	15.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,038.77320	1.03877	1,081.46470	1.08146	1,038.773	15.25	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	58.27320	0.05827	62.26470	0.06226	58.273	15.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	996.77100	0.99677	1,039.70940	1.03971	996.771	15.31	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	66.27100	0.06627	70.50940	0.07051	66.271	15.31	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	875.63800	0.87564	919.22390	0.91922	875.638	15.46	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry		12.07570	12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	484.40310	0.48440	488.40890	0.48841	484.403	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	308.70310	0.30870	312.70890	0.31271	308.703	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	479.19330	0.47919	483.21130	0.48321	479.193	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	313.49330	0.31349	317.51130	0.31751	313.493	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	489.65810	0.48966	493.65130	0.49365	489.658	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	303.95810	0.30396	307.95130	0.30795	303.958	13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	960.09960	0.96010	1,003.69250	1.00369	960.100	15.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	260.79960	0.26080	264.89250	0.26489	260.800	15.68	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	896.13980	0.89614	938.77950	0.93878	896.140	15.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	296.83980	0.29684	299.97950	0.29998	296.840	15.76	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	633.65210	0.63365	677.66760	0.67767	633.652	16.53	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	534.35210	0.53435	538.86760	0.53887	534.352	16.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,728.05980		1.72806		1,766.11740	1.76612	1,728.060	16.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	71.75980		0.07176		70.31740	0.07032	71.760	16.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,044.92330		2.04492		2,082.23440	2.08223	2,044.923	16.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	45.62330		0.04562		43.43440	0.04343	45.623	16.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,819.31910		1.81932		1,857.08860	1.85709	1,819.319	16.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	63.01910		0.06302		61.28860	0.06129	63.019	16.45	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,773.56330		1.77356		1,811.46910	1.81147	1,773.563	16.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	67.26330		0.06726		65.66910	0.06567	67.263	16.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.19930		13.19930		13.23880	13.23880		16.68	0.00	319	28,736.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	322.26450		0.32226		327.31270	0.32731	322.265	15.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,198.24160		1.19824		1,243.17380	1.24317	1,198.242	15.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	325.74160		0.32574		330.87380	0.33087	325.742	15.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.38250		13.38250		13.42230	13.42230		16.70	0.00	0	7,587.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,211.31100		1.21131		1,256.07540	1.25608	1,211.311	15.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	318.81100		0.31881		323.77540	0.32378	318.811	15.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,204.76450		1.20476		1,249.61270	1.24961	1,204.764	15.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	794.27080		0.79427		842.97970	0.84298	794.271	17.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	1,030.57080		1.03057		1,037.47970	1.03748	1,030.571	17.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	790.80670		0.79081		839.42760	0.83943	790.807	17.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	1,037.10670		1.03711		1,043.92760	1.04393	1,037.107	17.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.56370		13.56370		13.60550	13.60550		16.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	797.75180		0.79775		846.54830	0.84655	797.752	17.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	1,024.05180		1.02405		1,031.04830	1.03105	1,024.052	17.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,111.61100		1.11161		1,128.35190	1.12835	1,111.611	17.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,127.05460		1.12705		1,185.28280	1.18528	1,127.055	17.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,118.05460		1.11805		1,134.78280	1.13478	1,118.055	17.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,123.21820		1.12322		1,181.72820	1.18173	1,123.218	17.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,124.21820		1.12422		1,141.22820	1.14123	1,124.218	17.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.70900		13.70900		13.75050	13.75050		17.09	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,130.61100		1.13061		1,188.85190	1.18885	1,130.611	17.07	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.60919		109.60919		109.60582	109.60582			0.00	0	0.00
2025	On 01/08/2013	Bond Future			0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,380.81000		8.38081		8,384.18000	8.38418	8,380.810		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,390.81000		8.39081		8,394.18000	8.39418	8,390.810		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,400.81000		8.40081		8,404.18000	8.40418	8,400.810		0.00	0	0.00
2038	On 01/08/2013	Bond Future			103.29644		103.29644		103.29144	103.29144			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	11,693.56000		11.69356		11,698.56000	11.69856	11,693.560		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	11,703.56000		11.70356		11,708.56000	11.70856	11,703.560		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	11,713.56000		11.71356		11,718.56000	11.71856	11,713.560		0.00	0	0.00
2050	On 01/08/2013	Bond Future			105.84320		105.84320		105.83759	105.83759			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	13,146.80000		13.14680		13,152.41000	13.15241	13,146.800		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	13,156.80000		13.15680		13,162.41000	13.16241	13,156.800		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	13,166.80000		13.16680		13,172.41000	13.17241	13,166.800		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AL37	On 01/08/2013	Index Future			401.54500		401.54500		401.56200	401.56200			0.00	0	56.00
AL37	On 07/11/2013	Index Future			407.21100		407.21100		407.22700	407.22700			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			478.35200		478.35200		477.69000	477.69000			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			485.10100		485.10100		484.42900	484.42900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			430.15900		430.15900		429.99000	429.99000			0.00	0	738.00
ALBI	On 07/11/2013	Index Future			436.22800		436.22800		436.05700	436.05700			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.16960		9.16960		9.15720	9.15720		14.26	0.00	10,035	8,438.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	185.65240		0.18565		185.59070	0.18559	185.652	14.50	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	316.05240		0.31605		328.39070	0.32839	316.052	14.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	19.25350		0.01925		20.10500	0.02010	19.253	16.37	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,149.65350		1.14965		1,162.90500	1.16290	1,149.654	16.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	391.60930		0.39161		387.75370	0.38775	391.609	14.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	90.59280		0.09059		97.93510	0.09794	90.593	13.95	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	398.17890		0.39818		394.20440	0.39420	398.179	14.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	118.57890		0.11858		127.00440	0.12700	118.579	14.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	122.00930		0.12201		130.55370	0.13055	122.009	14.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	385.10530		0.38511		381.36790	0.38137	385.105	14.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	125.50530		0.12551		134.16790	0.13417	125.505	14.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	707.89420		0.70789		698.33880	0.69834	707.894	14.61	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	38.29420		0.03829		41.13880	0.04114	38.294	14.61	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	460.19280		0.46019		455.13510	0.45514	460.193	13.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	977.27740		0.97728		963.62220	0.96362	977.277	13.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	48.57740		0.04858		46.72220	0.04672	48.577	13.59	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	731.14940		0.73115		724.32930	0.72433	731.149	13.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	102.44940		0.10245		107.42930	0.10743	102.449	13.58	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	323.12200		0.32312		321.84880	0.32185	323.122	14.40	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	394.42200		0.39442		404.94880	0.40495	394.422	14.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	219.57980		0.21958		219.30200	0.21930	219.580	14.92	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	590.87980		0.59088		602.40200	0.60240	590.880	14.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	84.21450		0.08421		84.32050	0.08432	84.215	16.02	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,155.51450		1.15551		1,167.42050	1.16742	1,155.514	16.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	54.35490		0.05435		53.82640	0.05383	54.355	16.40	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,425.65490		1.42565		1,436.92640	1.43693	1,425.655	16.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	263.50210		0.26350		262.83300	0.26283	263.502	14.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	494.80210		0.49480		505.93300	0.50593	494.802	14.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	260.12130		0.26012		259.48180	0.25948	260.121	14.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	501.42130		0.50142		512.58180	0.51258	501.421	14.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22870		9.22870		9.21690	9.21690		14.31	0.00	100	9,915.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	256.77920		0.25678		256.17120	0.25617	256.779	14.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	508.07920		0.50808		519.27120	0.51927	508.079	14.71	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	572.55590		0.57256		582.66650	0.58267	572.556	14.48	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	364.73930		0.36474		363.16880	0.36317	364.739	14.44	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	559.63930		0.55964		569.66880	0.56967	559.639	14.44	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	361.17980		0.36118		359.65310	0.35965	361.180	14.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	566.07980		0.56608		576.15310	0.57615	566.080	14.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.29510		9.29510		9.28350	9.28350		14.13	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	357.65590		0.35766		356.16650	0.35617	357.656	14.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	327.35020		0.32735		326.74640	0.32675	327.350	14.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	875.15020		0.87515		885.44640	0.88545	875.150	14.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	332.69410		0.33269		332.04630	0.33205	332.694	14.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	860.49410		0.86049		870.74630	0.87075	860.494	14.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	330.01260		0.33001		329.38690	0.32939	330.013	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
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	867.81260		0.86781		878.08690	0.87809	867.813	14.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.36220		9.36220		9.35130	9.35130		14.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	140.69750		0.14070		139.47570	0.13948	140.698	14.02	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.22320		9.22320		9.22200	9.22200		14.41	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,109.48830		2.10949	2,107.11890	2.10712	2,109.488		14.46	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	136.28830		0.13629	135.11890	0.13512	136.288		14.46	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,061.66510		2.06167	2,059.26680	2.05927	2,061.665		14.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	138.46510		0.13847	137.26680	0.13727	138.465		14.24	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,013.89750		2.01390	2,011.47570	2.01148	2,013.898		14.02	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.50220		9.50220	9.51550	9.51550			15.61	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	519.18000		0.51918	536.83110	0.53683	519.180		15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	106.98000		0.10698	111.33110	0.11133	106.980		15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	512.03420		0.51203	529.71250	0.52971	512.034		15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	109.83420		0.10983	114.21250	0.11421	109.834		15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	504.94160		0.50494	522.64590	0.52265	504.942		15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	112.74160		0.11274	117.14590	0.11715	112.742		15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	268.82660		0.26883	284.14700	0.28415	268.827		16.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	628.12660		0.62813	630.04700	0.63005	628.127		16.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.60070		9.60070	9.61410	9.61410			15.46	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	274.83150		0.27483	290.30850	0.29031	274.832		16.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	614.13150		0.61413	616.20850	0.61621	614.132		16.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	271.81320		0.27181	287.21200	0.28721	271.813		16.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	621.11320		0.62111	623.11200	0.62311	621.113		16.17	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			123.31900		123.31900	-160.53490	-160.53490				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			391.77260		391.77260	410.44850	410.44850				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			560.51450		560.51450	599.54260	599.54260				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			167.65690		167.65690	194.99090	194.99090				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			75.25410		75.25410	73.94170	73.94170				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			0.13000		0.13000	14.65000	14.65000				0.00	0	10.00
CF CANDO CADW	On 05/07/2013	Can-Do Future			60.25200		60.25200	60.25200	60.25200				0.00	0	0.00
CF CANDO CADY	On 05/07/2013	Can-Do Future			51.48800		51.48800	51.48800	51.48800				0.00	0	0.00
CF CANDO CADZ	On 05/07/2013	Can-Do Future			2.77000		2.77000	85.12000	85.12000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			1.76220		1.76220	56.68720	56.68720				0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			78.46920		78.46920	73.62530	73.62530				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			42.42300		42.42300	50.58730	50.58730				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,161.10850		1,161.10850	1,551.28820	1,551.28820				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			1,050.77830		1,050.77830	2,006.46570	2,006.46570				0.00	0	10.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future			10.56360		10.56360		10.62960	10.62960		17.91	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	801.54480		0.80154	855.98270	0.85598	801.545		16.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	77.94480		0.07794	66.38270	0.06638	77.945		16.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	793.57240		0.79357	847.80050	0.84780	793.572		16.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	79.97240		0.07997	68.20050	0.06820	79.972		16.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	785.63960		0.78564	839.65610	0.83966	785.640		16.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	82.03960		0.08204	70.05610	0.07006	82.040		16.96	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	475.19270		0.47519	506.44660	0.50645	475.193		17.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	558.79270		0.55879	523.04660	0.52305	558.793		17.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	471.31880		0.47132	502.40160	0.50240	471.319		17.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	564.91880		0.56492	529.00160	0.52900	564.919		17.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	467.47520		0.46748	498.38760	0.49839	467.475		17.95	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	571.07520		0.57108	534.98760	0.53499	571.075		17.95	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.70640		10.70640	10.77340	10.77340			17.71	0.00	0	50.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61890		1.61890	1.62750	1.62750			16.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,374.46990		0.13745	1,453.24630	0.14532	1,374.470		16.75	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	85.46990		0.00855	78.24630	0.00782	85.470		16.75	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,289.02040		0.12890	1,367.36990	0.13674	1,289.020		16.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	100.02040		0.01000	92.36990	0.00924	100.020		16.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,206.53610		0.12065	1,284.21880	0.12842	1,206.536		16.64	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	117.53610		0.01175	109.21880	0.01092	117.536		16.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	572.63570		0.05726	631.38740	0.06314	572.636		17.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	978.63570		0.09786	953.38740	0.09534	978.636		17.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62940		1.62940	1.63780	1.63780			16.91	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	644.72340		0.06447	709.93780	0.07099	644.723		16.91	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	850.72340		0.08507	831.93780	0.08319	850.723		16.91	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	607.68360		0.06077	669.66950	0.06697	607.684		17.03	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	913.68360		0.09137	891.66950	0.08917	913.684		17.03	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.08363		109.08363	109.07806	109.07806			0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,906.37000		5.90637	5,911.94000	5.91194	5,906.370		0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,916.37000		5.91637	5,921.94000	5.92194	5,916.370		0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,926.37000		5.92637	5,931.94000	5.93194	5,926.370		0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.25242		87.05268	9.24850	87.08378			0.00	0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	2,039.52000		2.03952	2,008.42000	2.00842	2,039.520		0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,001.35000		76.00135	76,032.45000	76.03245	76,001.350		0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.36617		84.49958	9.36211	84.53116			0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,264.66000		7.26466	7,233.08000	7.23308	7,264.660		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,176.38000		7.17638	7,144.80000	7.14480	7,176.380		0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Put	7,088.23000		7.08823		7,056.65000	7.05665	7,088.230		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			429.38300		429.38300		429.20500	429.20500			17,175,320.00	4	398.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	166,070.00000		16.60700		167,850.00000	16.78500	166,070.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	166,170.00000		16.61700		167,950.00000	16.79500	166,170.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	166,270.00000		16.62700		168,050.00000	16.80500	166,270.000		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	105,690.00000		10.56900		107,490.00000	10.74900	105,690.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			435.44100		435.44100		435.26100	435.26100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	105,490.00000		10.54900		107,290.00000	10.72900	105,490.000		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	105,590.00000		10.55900		107,390.00000	10.73900	105,590.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			194.07100		194.07100		193.86300	193.86300			0.00	0	1,051.00
IGOV	On 07/11/2013	Index Future			196.83500		196.83500		196.62400	196.62400			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			518.42100		518.42100		514.08300	514.08300			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.18000		94.82000		5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.21000		94.79000		5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.26000		94.74000		5.26000	94.74000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.32000		94.68000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.41000		94.59000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.47000		94.53000		5.43000	94.57000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.54000		94.46000		5.65000	94.35000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.77000		94.23000		5.78000	94.22000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.05000		93.95000		6.03000	93.97000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.34000		93.66000		6.33000	93.67000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.64000		93.36000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.89000		93.11000		6.87000	93.13000			5,823,125.00	250	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.77650		7.77650		7.73630	7.73630		11.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	275.16940		0.27517		254.60890	0.25461	275.169	11.76	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	88.66940		0.08867		108.30890	0.10831	88.669	11.76	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	268.32880		0.26833		248.28190	0.24828	268.329	11.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	91.82880		0.09183		111.98190	0.11198	91.829	11.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	261.57390		0.26157		242.04220	0.24204	261.574	11.72	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	95.07390		0.09507		115.74220	0.11574	95.074	11.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	173.00170		0.17300		167.50010	0.16750	173.002	14.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	487.20170		0.48720		522.90010	0.52290	487.202	14.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.82580		7.82580		7.78460	7.78460		13.54	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	170.26340		0.17026		164.88750	0.16489	170.263	14.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	494.46340		0.49446		530.28750	0.53029	494.463	14.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	167.56840		0.16757		162.31180	0.16231	167.568	14.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	501.76840		0.50177		537.71180	0.53771	501.768	14.28	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.07960		10.07960	0.09918	10.05000	10.05000		78.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	1,461.63650		1.46164	0.09918	0.00000	0.00000	1,461.636	78.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	1,422.03650		1.42204	0.09918	0.00000	0.00000	1,422.036	78.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,457.30120		1.45730	0.09918	0.00000	0.00000	1,457.301	78.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	1,427.70120		1.42770	0.09918	0.00000	0.00000	1,427.701	78.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,452.97670		1.45298	0.09918	0.00000	0.00000	1,452.977	78.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	1,433.37670		1.43338	0.09918	0.00000	0.00000	1,433.377	78.64	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.57548		104.51275		7.59670	104.36919			104,512,750.00	1,000	10,547.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,957.07000		1.95707		2,100.63000	2.10063	1,957.070		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,887.70000		1.88770		2,031.26000	2.03126	1,887.700		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,818.39000		1.81839		1,961.95000	1.96195	1,818.390		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,025.15000		8.02515		8,170.72000	8.17072	8,025.150		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.66981		102.07157		7.69193	101.92600			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,170.56000		8.17056		8,316.13000	8.31613	8,170.560		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,097.83000		8.09783		8,243.40000	8.24340	8,097.830		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.12481		119.64955		6.12078	119.65814		2.96	5,982,477.50	50	22,579.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,193.92000		90.19392		90,202.51000	90.20251	90,193.920	3.10	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.10	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.26458		114.53132		6.25987	114.54005		3.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	326.81000		0.32681		336.86000	0.33686	326.810	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,587.31000		1.58731		1,588.63000	1.58863	1,587.310	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	332.02000		0.33202		342.14000	0.34214	332.020	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,573.70000		1.57370		1,575.09000	1.57509	1,573.700	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	337.29000		0.33729		347.48000	0.34748	337.290	2.95	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,560.15000		1.56015		1,561.61000	1.56161	1,560.150	2.95	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,652.40000		1.65240		1,651.54000	1.65154	1,652.400	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	419.04000		0.41904		427.03000	0.42703	419.040	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,675.38000		1.67538		1,674.44000	1.67444	1,675.380	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	423.72000		0.42372		431.76000	0.43176	423.720	2.53	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,663.86000		1.66386		1,662.97000	1.66297	1,663.860	2.53	0.00	0	0.00

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 06/02/2014	Bond Future			6.42150	116.07041		6.41590	116.07934		2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	428.45000	0.42845	436.52000	0.43652	428.450	428.450	2.53	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	245.46000	0.24546	250.29000	0.25029	245.460	245.460	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,152.55000	2.15255	2,148.32000	2.14832	2,152.550	2,152.550	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	240.16000	0.24016	244.92000	0.24492	240.160	240.160	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,174.77000	2.17477	2,170.47000	2.17047	2,174.770	2,174.770	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	242.80000	0.24280	247.59000	0.24759	242.800	242.800	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,163.65000	2.16365	2,159.38000	2.15938	2,163.650	2,163.650	2.17	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.61325	110.83295	6.60650	110.84201			2.23	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.91016	122.44046	7.92120	122.33735			14.34	0.00	0	58,641.00
R186	On 01/08/2013	Bond Future	7.20	Call	216.74000	0.21674	247.55000	0.24755	216.740	216.740	14.06	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,115.60000	7.11560	7,249.52000	7.24952	7,115.600	7,115.600	14.06	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	265.71000	0.26571	299.89000	0.29989	265.710	265.710	14.08	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,661.19000	6.66119	6,798.48000	6.79848	6,661.190	6,661.190	14.08	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,563.43000	1.56343	1,613.82000	1.61382	1,563.430	1,563.430	14.27	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,249.44000	14.24944	14,355.12000	14.35512	14,249.440	14,249.440	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,580.28000	11.58028	11,691.12000	11.69112	11,580.280	11,580.280	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	32.50000	0.03250	41.86000	0.04186	32.500	32.500	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,059.15000	11.05915	11,171.62000	11.17162	11,059.150	11,059.150	14.00	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,062.01000	8.06201	7,996.25000	7.99625	8,062.010	8,062.010	14.79	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	132.26000	0.13226	169.61000	0.16961	132.260	132.260	14.79	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	5.64000	0.00564	8.21000	0.00821	5.640	5.640	14.00	0.00	0	500.00
R186	On 01/08/2013	Bond Future	9.00	Put	59.26000	0.05926	80.68000	0.08068	59.260	59.260	14.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,168.05000	113.16805	113,064.94000	113.06494	113,168.050	113,168.050	14.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	14.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	658.65000	0.65865	707.58000	0.70758	658.650	658.650	14.17	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,578.04000	4.57804	4,730.08000	4.73008	4,578.040	4,578.040	14.17	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	24.79000	0.02479	32.52000	0.03252	24.790	24.790	14.00	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,599.03000	2.59903	2,752.53000	2.75253	2,599.030	2,599.030	14.27	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,479.22000	2.47922	2,515.68000	2.51568	2,479.220	2,479.220	14.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,643.73000	1.64373	1,783.30000	1.78330	1,643.730	1,643.730	14.34	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	88.51000	0.08851	106.77000	0.10677	88.510	88.510	14.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,028.64000	9.02864	9,150.01000	9.15001	9,028.640	9,028.640	14.00	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,669.73000	9.66973	9,588.04000	9.58804	9,669.730	9,669.730	14.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,345.48000	8.34548	8,309.26000	8.30926	8,345.480	8,345.480	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,780.12000	1.78012	1,848.46000	1.84846	1,780.120	1,780.120	14.96	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,929.09000	9.92909	9,881.61000	9.88161	9,929.090	9,929.090	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,282.36000	1.28236	1,339.44000	1.33944	1,282.360	1,282.360	15.10	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,940.54000	4.94054	4,931.04000	4.93104	4,940.540	4,940.540	14.63	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,689.78000	3.68978	3,784.84000	3.78484	3,689.780	3,689.780	14.63	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,277.66000	4.27766	4,273.35000	4.27335	4,277.660	4,277.660	14.56	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,295.83000	4.29583	4,396.08000	4.39608	4,295.830	4,295.830	14.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,989.71000	4.98971	4,979.82000	4.97982	4,989.710	4,989.710	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,649.03000	3.64903	3,743.70000	3.74370	3,649.030	3,649.030	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	5,039.13000	5.03913	5,028.85000	5.02885	5,039.130	5,039.130	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,608.63000	3.60863	3,702.91000	3.70291	3,608.630	3,608.630	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.00199	124.16793	8.01345	124.06337			14.56	6,208,396.50	50	590.00
R186	On 07/11/2013	Bond Future	6.50	Call	469.08000	0.46908	479.88000	0.47988	469.080	469.080	14.25	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,346.64000	15.34664	15,462.00000	15.46200	15,346.640	15,346.640	14.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	742.71000	0.74271	755.21000	0.75521	742.710	742.710	14.25	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	6.75	Put	12,973.86000		12.97386	13,090.92000	13.09092		12,973.860	14.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,227.16000		7.22716	7,323.82000	7.32382		7,227.160	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.08740		120.54614	8.09926	120.44026			14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,103.64000		4.10364	4,094.20000	4.09420		4,103.640	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,171.67000		7.17167	7,268.11000	7.26811		7,171.670	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,140.96000		4.14096	4,131.29000	4.13129		4,140.960	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,116.48000		7.11648	7,212.69000	7.21269		7,116.480	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,066.53000		4.06653	4,057.31000	4.05731		4,066.530	14.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,323.18000		2.32318	2,317.23000	2.31723		2,323.180	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,368.18000		12.36818	12,469.53000	12.46953		12,368.180	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.17636		122.17851	8.18865	122.07121			13.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,346.32000		2.34632	2,340.24000	2.34024		2,346.320	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,293.58000		12.29358	12,394.80000	12.39480		12,293.580	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,369.62000		2.36962	2,363.41000	2.36341		2,369.620	12.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,219.25000		12.21925	12,320.34000	12.32034		12,219.250	12.97	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 01/08/2013	Bond Future			275.88414		275.88414	275.87660	275.87660				0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	19,105.86000		19.10586	19,113.40000	19.11340		19,105.860		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	19,115.86000		19.11586	19,123.40000	19.12340		19,115.860		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	19,125.86000		19.12586	19,133.40000	19.13340		19,125.860		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.62458		105.16693	5.61465	105.18027			1.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,921.25000		67.92125	67,934.59000	67.93459		67,921.250	2.06	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000		0.000	2.06	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.70739		106.65070	5.69488	106.66427			1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	102.47000		0.10247	108.18000	0.10818		102.470	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,104.55000		1.10455	1,096.69000	1.09669		1,104.550	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	104.41000		0.10441	110.19000	0.11019		104.410	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,095.49000		1.09549	1,087.70000	1.08770		1,095.490	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	106.38000		0.10638	112.22000	0.11222		106.380	1.69	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,086.46000		1.08646	1,078.73000	1.07873		1,086.460	1.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	711.65000		0.71165	705.48000	0.70548		711.650	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	254.62000		0.25462	262.20000	0.26220		254.620	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	722.85000		0.72285	716.59000	0.71659		722.850	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	257.50000		0.25750	265.12000	0.26512		257.500	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	717.24000		0.71724	711.02000	0.71102		717.240	1.40	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.79355		103.67521	5.77714	103.68905			1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	260.40000		0.26040	268.07000	0.26807		260.400	1.40	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	156.52000		0.15652	161.70000	0.16170		156.520	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	866.47000		0.86647	857.62000	0.85762		866.470	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	153.54000		0.15354	158.65000	0.15865		153.540	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	875.61000		0.87561	866.69000	0.86669		875.610	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	155.02000		0.15502	160.17000	0.16017		155.020	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	871.03000		0.87103	862.15000	0.86215		871.030	1.08	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.93878		105.07912	5.91535	105.09315			1.11	0.00	0	0.00

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 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013		Bond Future	202.96693	202.96693		202.95776	202.95776			0.00	0	44,020.00
R202	On 01/08/2013	222.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	222.99	Put	20,023.07000	20.02307	20,032.24000	20.03224	20,023.070			0.00	0	0.00
R202	On 01/08/2013	223.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.00	Put	20,033.07000	20.03307	20,042.24000	20.04224	20,033.070			0.00	0	0.00
R202	On 01/08/2013	223.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.01	Put	20,043.07000	20.04307	20,052.24000	20.05224	20,043.070			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 01/08/2013		Bond Future	6.90114	107.97137		6.88699	108.02273		5.76	0.00	0	3,923.00
R203	On 01/08/2013	109.11	Call	94,758.17000	94.75817	94,809.53000	94.80953	94,758.170		5.96	0.00	0	0.00
R203	On 01/08/2013	109.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.96	0.00	0	0.00
R203	On 07/11/2013		Bond Future	7.03441	105.33531		7.01908	105.38742		5.74	0.00	0	0.00
R203	On 07/11/2013	5.71	Call	167.76000	0.16776	180.57000	0.18057	167.760		5.61	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	4,789.65000	4.78965	4,750.35000	4.75035	4,789.650		5.61	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	289.66000	0.28966	308.11000	0.30811	289.660		5.61	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	3,913.78000	3.91378	3,880.12000	3.88012	3,913.780		5.61	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	295.06000	0.29506	313.73000	0.31373	295.060		5.61	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	3,883.75000	3.88375	3,850.31000	3.85031	3,883.750		5.61	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	300.69000	0.30069	319.59000	0.31959	300.690		5.61	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	3,853.97000	3.85397	3,820.76000	3.82076	3,853.970		5.61	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	103,105.79000	103.10579	103,157.90000	103.15790	103,105.790		5.93	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.93	0.00	0	0.00
R203	On 06/02/2014		Bond Future	7.16965	106.75070		7.15303	106.80358		5.32	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	578.13000	0.57813	599.68000	0.59968	578.130		5.21	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	3,851.83000	3.85183	3,820.50000	3.82050	3,851.830		5.21	0.00	0	0.00
R203	On 06/02/2014	5.95	Call	439.28000	0.43928	457.38000	0.45738	439.280		5.21	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	4,409.81000	4.40981	4,375.03000	4.37503	4,409.810		5.21	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	563.62000	0.56362	584.84000	0.58484	563.620		5.21	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	3,903.45000	3.90345	3,871.79000	3.87179	3,903.450		5.21	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	570.84000	0.57084	592.22000	0.59222	570.840		5.21	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	3,877.60000	3.87760	3,846.10000	3.84610	3,877.600		5.21	0.00	0	0.00
R203	On 08/05/2014		Bond Future	7.31439	104.03506		7.29633	104.08867		5.07	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	424.04000	0.42404	439.12000	0.43912	424.040		4.95	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	5,166.73000	5.16673	5,128.20000	5.12820	5,166.730		4.95	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,064.70000	2.06470	2,102.53000	2.10253	2,064.700		5.06	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	1,811.06000	1.81106	1,795.28000	1.79528	1,811.060		5.06	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	414.15000	0.41415	428.99000	0.42899	414.150		4.95	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	5,219.60000	5.21960	5,180.83000	5.18083	5,219.600		4.95	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	419.07000	0.41907	434.03000	0.43403	419.070		4.95	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	5,193.14000	5.19314	5,154.49000	5.15449	5,193.140		4.95	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013		Bond Future	7.11229	104.90053		7.09301	104.98751		7.95	0.00	0	25,172.00
R204	On 01/08/2013	110.75	Call	96,017.03000	96.01703	96,104.01000	96.10401	96,017.030		8.22	0.00	0	0.00
R204	On 01/08/2013	110.75	Put	0.00000	0.00000		0.00000	0.00000	0.000	8.22	0.00	0	0.00
R204	On 07/11/2013		Bond Future	7.22877	106.38057		7.20822	106.46882		7.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.29	Call	547.05000		0.54705		581.66000	0.58166	547.050	7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,674.45000		4.67445	4,620.81000	4.62081	4,674.450		7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	556.18000		0.55618	591.16000	0.59116	556.180		7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,638.56000		4.63856	4,585.29000	4.58529	4,638.560		7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	565.44000		0.56544	600.77000	0.60077	565.440		7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,602.82000		4.60282	4,549.90000	4.54990	4,602.820		7.61	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,502.33000		1.50233	1,562.77000	1.56277	1,502.330		7.72	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,490.00000		2.49000	2,462.19000	2.46219	2,490.000		7.72	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.34125		103.77928		7.31938	103.86880		7.81	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,021.48000		1.02148	1,060.61000	1.06061	1,021.480		7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,962.33000		4.96233	4,911.94000	4.91194	4,962.330		7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,033.04000		1.03304	1,072.44000	1.07244	1,033.040		7.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,931.06000		4.93106	4,880.94000	4.88094	4,931.060		7.69	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,010.00000		1.01000	1,048.87000	1.04887	1,010.000		7.68	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,993.70000		4.99370	4,943.05000	4.94305	4,993.700		7.68	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.46490		105.18460		7.44158	105.27532		6.94	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	760.08000		0.76008	788.55000	0.78855	760.080		6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,447.80000		6.44780	6,385.55000	6.38555	6,447.800		6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	768.09000		0.76809	796.76000	0.79676	768.090		6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,414.27000		6.41427	6,352.22000	6.35222	6,414.270		6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	752.13000		0.75213	780.40000	0.78040	752.130		6.80	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,481.40000		6.48140	6,418.95000	6.41895	6,481.400		6.80	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.28451		101.37235		5.26147	101.38248		0.66	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,374.24000		30.37424	30,384.37000	30.38437	30,374.240		0.71	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.25574		102.80261		5.19813	102.81291		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	29.37000		0.02937	32.56000	0.03256	29.370		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	202.16000		0.20216	195.05000	0.19505	202.160		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	29.77000		0.02977	32.99000	0.03299	29.770		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	200.76000		0.20076	193.68000	0.19368	200.760		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	30.18000		0.03018	33.43000	0.03343	30.180		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	199.38000		0.19938	192.33000	0.19233	199.380		0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.33609		99.99093		7.35253	99.90799		9.44	0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,419.74000		92.41974	92,336.80000	92.33680	92,419.740		9.80	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000		9.80	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.44419		101.40171		7.46154	101.31757		9.17	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	821.17000		0.82117	819.79000	0.81979	821.170		9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,564.80000		4.56480	4,647.56000	4.64756	4,564.800		9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	833.85000		0.83385	832.35000	0.83235	833.850		9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,526.72000		4.52672	4,609.36000	4.60936	4,526.720		9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	846.68000		0.84668	845.05000	0.84505	846.680		9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,488.83000		4.48883	4,571.34000	4.57134	4,488.830		9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.54900		99.12472		7.56726	99.03953		9.08	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,169.45000		1.16945	1,161.17000	1.16117	1,169.450		8.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,428.10000		5.42810	5,505.01000	5.50501	5,428.100		8.93	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,143.00000		1.14300	1,134.99000	1.13499	1,143.000		8.92	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
R207	On 06/02/2014	Bond Future	6.64	Put	5,500.01000		5.50001		5,577.19000	5.57719	5,500.010	8.92	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,156.17000		1.15617		1,148.03000	1.14803	1,156.170	8.92	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,463.98000		5.46398		5,541.03000	5.54103	5,463.980	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.66497		100.46701		7.68424	100.38069		8.31	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	828.35000		0.82835		821.17000	0.82117	828.350	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,622.17000		7.62217		7,701.31000	7.70131	7,622.170	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	810.78000		0.81078		803.79000	0.80379	810.780	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,701.90000		7.70190		7,781.23000	7.78123	7,701.900	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	819.53000		0.81953		812.44000	0.81244	819.530	8.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,661.99000		7.66199		7,741.22000	7.74122	7,661.990	8.15	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.40764		98.55895		7.42896	98.43908		10.40	98,558,950.00	1,000	18,125.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,514.48000		89.51448		89,394.61000	89.39461	89,514.480	10.76	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.76	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.50729		96.55358		7.52963	96.43207		10.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	976.55000		0.97655		967.17000	0.96717	976.550	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,980.98000		4.98098		5,093.11000	5.09311	4,980.980	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	991.31000		0.99131		981.70000	0.98170	991.310	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,938.51000		4.93851		5,050.41000	5.05041	4,938.510	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,006.23000		1.00623		996.38000	0.99638	1,006.230	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,896.25000		4.89625		5,007.91000	5.00791	4,896.250	10.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,448.87000		2.44887		2,415.85000	2.41585	2,448.870	10.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,488.56000		2.48856		2,577.05000	2.57705	2,488.560	10.78	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,022.83000		6.02283		6,128.35000	6.12835	6,022.830	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.60142		97.85101		7.62478	97.72791		10.34	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,358.75000		1.35875		1,340.94000	1.34094	1,358.750	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,981.72000		5.98172		6,087.01000	6.08701	5,981.720	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,374.18000		1.37418		1,356.15000	1.35615	1,374.180	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,941.28000		5.94128		6,046.35000	6.04635	5,941.280	10.14	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,343.95000		1.34395		1,326.37000	1.32637	1,343.950	10.14	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	931.73000		0.93173		917.69000	0.91769	931.730	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,473.92000		8.47392		8,584.62000	8.58462	8,473.920	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.69989		95.77946		7.72435	95.65472		9.69	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	941.95000		0.94195		927.75000	0.92775	941.950	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,428.13000		8.42813		8,538.67000	8.53867	8,428.130	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	952.26000		0.95226		937.90000	0.93790	952.260	9.49	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,382.45000		8.38245		8,492.83000	8.49283	8,382.450	9.49	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.64376		78.55180		8.63958	78.58534		20.81	0.00	0	14,828.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,602.69000		68.60269		68,636.23000	68.63623	68,602.690	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000		0.00000	0.00000	0.000	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	323.57000		0.32357		379.32000	0.37932	323.570	20.60	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,770.73000		5.77073		5,792.94000	5.79294	5,770.730	20.60	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future			8.72987		76.51572		8.72556	76.54974		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,468.06000		8.46806	8,530.08000	8.53008	8,468.060		22.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,379.37000		1.37937	1,407.37000	1.40737	1,379.370		22.88	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,354.18000		4.35418	4,419.41000	4.41941	4,354.180		22.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,725.97000		3.72597	3,757.18000	3.75718	3,725.970		22.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,265.28000		6.26528	6,330.98000	6.33098	6,265.280		22.60	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,328.46000		2.32846	2,360.14000	2.36014	2,328.460		22.60	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,976.74000		6.97674	7,041.57000	7.04157	6,976.740		22.69	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,964.20000		1.96420	1,995.01000	1.99501	1,964.200		22.69	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,464.56000		7.46456	7,528.59000	7.52859	7,464.560		22.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,748.99000		1.74899	1,779.00000	1.77900	1,748.990		22.75	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,742.25000		3.74225	3,806.03000	3.80603	3,742.250		22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,376.58000		4.37658	4,406.34000	4.40634	4,376.580		22.25	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,274.75000		4.27475	4,339.83000	4.33983	4,274.750		22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,802.58000		3.80258	3,833.64000	3.83364	3,802.580		22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,314.37000		4.31437	4,379.53000	4.37953	4,314.370		22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,764.12000		3.76412	3,795.26000	3.79526	3,764.120		22.32	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,280.49000		6.28049	6,297.44000	6.29744	6,280.490		21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,233.04000		4.23304	4,284.23000	4.28423	4,233.040		21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,375.04000		6.37504	6,391.78000	6.39178	6,375.040		21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,266.76000		4.26676	4,318.06000	4.31806	4,266.760		21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,327.63000		6.32763	6,344.48000	6.34448	6,327.630		21.53	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.80961		77.54396	8.80518	77.57841			21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,300.61000		4.30061	4,352.01000	4.35201	4,300.610		21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,513.66000		2.51366	2,548.13000	2.54813	2,513.660		19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,095.57000		11.09557	11,095.03000	11.09503	11,095.570		19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,468.94000		2.46894	2,503.12000	2.50312	2,468.940		19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,232.03000		11.23203	11,231.20000	11.23120	11,232.030		19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,491.23000		2.49123	2,525.56000	2.52556	2,491.230		19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,163.66000		11.16366	11,162.98000	11.16298	11,163.660		19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.89047		75.44897	8.88590	75.48398			20.25	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 01/08/2013	Bond Future			157.38100		157.38100	157.37489	157.37489				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	15,609.00000		15.60900	15,615.11000	15.61511	15,609.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	15,619.00000		15.61900	15,625.11000	15.62511	15,619.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	15,629.00000		15.62900	15,635.11000	15.63511	15,629.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.53280		128.53280	128.53494	128.53494				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,457.20000		1.45720	1,455.06000	1.45506	1,457.200			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,467.20000		1.46720	1,465.06000	1.46506	1,467.200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,477.20000	1.47720	1,475.06000	1.47506	1,477.200		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			129.71223	129.71223	129.50925	129.50925			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	8,277.77000	8.27777	8,480.75000	8.48075	8,277.770		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	8,287.77000	8.28777	8,490.75000	8.49075	8,287.770		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	8,297.77000	8.29777	8,500.75000	8.50075	8,297.770		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.43983	89.94866	8.45085	89.85835		18.26	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,333.64000	79.33364	79,243.33000	79.24333	79,333.640		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.53063	87.68099	8.54201	87.58939		19.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,301.79000	4.30179	4,299.15000	4.29915	4,301.790		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,825.46000	3.82546	3,914.42000	3.91442	3,825.460		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,342.72000	4.34272	4,339.77000	4.33977	4,342.720		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,786.53000	3.78653	3,875.18000	3.87518	3,786.530		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,383.84000	4.38384	4,380.57000	4.38057	4,383.840		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,747.91000	3.74791	3,836.24000	3.83624	3,747.910		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.61634	88.85909	8.62806	88.76635		18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,101.03000	4.10103	4,093.94000	4.09394	4,101.030		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,577.44000	6.57744	6,663.09000	6.66309	6,577.440		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	4,034.19000	4.03419	4,027.49000	4.02749	4,034.190		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,675.85000	6.67585	6,761.89000	6.76189	6,675.850		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	4,067.53000	4.06753	4,060.64000	4.06064	4,067.530		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,626.51000	6.62651	6,712.36000	6.71236	6,626.510		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.69986	86.52388	8.71194	86.42984		17.82	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,499.37000	2.49937	2,494.30000	2.49430	2,499.370		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,188.38000	11.18838	11,277.35000	11.27735	11,188.380		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,454.80000	2.45480	2,449.97000	2.44997	2,454.800		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,323.09000	11.32309	11,412.30000	11.41230	11,323.090		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,477.02000	2.47702	2,472.07000	2.47207	2,477.020		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,255.61000	11.25561	11,344.70000	11.34470	11,255.610		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.73838	79.60855	8.73419	79.64355		21.60	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,160.65000	69.16065	69,195.65000	69.19565	69,160.650		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.82435	77.44757	8.82003	77.48305		23.15	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,251.75000	1.25175	1,295.89000	1.29589	1,251.750		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,497.27000	10.49727	10,505.93000	10.50593	10,497.270		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,270.58000	1.27058	1,315.05000	1.31505	1,270.580		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,417.15000	10.41715	10,426.14000	10.42614	10,417.150		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,233.11000	1.23311	1,276.92000	1.27692	1,233.110		0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,577.78000	10.57778	10,586.11000	10.58611	10,577.780		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future			8.82438		102.96913		8.81011	103.12180			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	11,595.42000		11.59542	11,442.75000	11.44275	11,595.420			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	11,465.87000		11.46587	11,313.20000	11.31320	11,465.870			0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	11,336.57000		11.33657	11,183.90000	11.18390	11,336.570			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,261.86000		12.26186	12,106.97000	12.10697	12,261.860			0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.91336		100.00090		8.89862	100.15579			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,520.26000		12.52026	12,365.37000	12.36537	12,520.260			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	12,390.93000		12.39093	12,236.04000	12.23604	12,390.930			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	409.62530		0.04096	416.72400	0.04167	409.625	409.625	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	331.62530		0.03316	338.72400	0.03387	331.625	331.625	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	362.18520		0.03622	369.37920	0.03694	362.185	362.185	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	384.18520		0.03842	391.37920	0.03914	384.185	384.185	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	320.54920		0.03205	327.78920	0.03278	320.549	320.549	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	442.54920		0.04425	449.78920	0.04498	442.549	442.549	13.73	0.00	0	0.00

Total for Derivatives : **339,353,941.90** **75,585** **2 132 808.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.07198			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.78000		106.54295		6.78000	106.52366			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.16265			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.24500		107.19578		8.24500	107.17224			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.72532			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.84625			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.91150		8.00000	47.90129			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.11000		97.56837		9.11000	97.54475			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.13000		103.71514		7.13000	103.69539			15,686,000,000.00	2,200,000	3,500,000.00
AB07	On 07/03/2014	Spot Bond			6.74000		104.16956		6.74000	104.15080			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.20938			0.00	0	400,000.00
AB09	On 03/05/2017	Spot Bond			8.54500		107.27721		8.54500	107.25283			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.15696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	0.60000	136.99297	0.60000	136.97351			3,240,000,000.00	5,400,000	2,700,000.00
ABCP13		On 07/12/2023	Spot Bond	2.27000	130.24212	2.27000	260.06655			4,994,000,000.00	2,200,000	1,100,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.69800			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72143			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.88886			0.00	3,400,000	1,700,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.27179			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.28400			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.29202			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.39000	109.89262	7.39000	109.87095			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.46708			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.34000	104.99206	7.34000	104.97150			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.07148			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09957			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.83926			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.88785			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.87738			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.15675			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25782			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.44000	105.07251	6.44000	105.05422			1,822,520,000.00	283,000	683,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.76346			0.00	1,200,000	300,000.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.65811			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.05000	130.25396	5.05000	130.21991			0.00	0	500,000.00
ABLI03		On 15/03/2015	Spot Bond	2.94000	125.21172	2.94000	125.18604			0.00	0	300,000.00
ABLI04		On 11/10/2016	Spot Bond	2.55000	116.65586	2.55000	116.63310			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	3.45000	103.02151	3.45000	102.99880			0.00	0	700,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.84500	119.09260	10.84500	111.33044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.63686			0.00	0	400,000.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04716			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.05084			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.13213			0.00	0	700,000.00
ABLSI1	On 29/06/2019	Spot Bond		3.85000	109.76147		3.85000	109.73623			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	27.31013		100.00000	27.24396			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.01000	162.32110		2.01000	162.29181			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	151.79499		2.76000	151.76452			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.04000	164.37324		2.04000	164.34344			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.27000	161.88026		2.27000	161.84990			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.84125	70.80886		7.84125	70.78802			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.84125	70.80886		7.84125	70.78802			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	15.81415		84.61000	15.78761			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.83000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22706			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.59000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	42.22486		100.00000	42.14474			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.39000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.93000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.68000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.45000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.54159			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.79857			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.88000	102.86939		6.88000	102.85038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.52000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	87.40000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	88.57000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	87.98000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.10284				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.92000		117.25286	6.92000	117.23118				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	110.60000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.48660				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	85.58000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.95000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.50281	2.64000	100.08321				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		98.38922	2.79000	143.15108				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.87000		109.17037	2.87000	184.58306				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	114.24000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	84.32000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.17500		91.45970	9.17500	93.61116				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.51000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	90.92000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	93.75000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	103.35545				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	88.67000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN75	On 07/06/2016	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
ABN76	On 21/12/2026	Spot Bond		9.35000	88.09320		9.35000	88.13502			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.14500	109.57150		8.14500	109.54773			10,718,820,000.00	1,316,000	2,016,000.00
ABS5	On 01/05/2015	Spot Bond		6.93000	103.74002		6.93000	103.72081			19,521,810,000.00	2,817,000	2,317,000.00
ABS6	On 01/06/2020	Spot Bond		8.71500	98.09467		8.71500	98.07181			8,418,690,000.00	966,000	1,466,000.00
ABS7	On 11/09/2026	Spot Bond		9.55000	97.16739		9.55000	97.14276			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.38000	107.55306		7.38000	107.53189			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	124.31462		4.00000	124.28554			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.30000	127.42512		1.30000	127.40458			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.08000	132.31185		2.08000	264.20073			1,664,000,000.00	800,000	2,549,000.00
ABS13	On 31/01/2017	Spot Bond		0.54001	124.26642		0.54001	127.02016			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.00000	123.18339		2.00000	125.63506			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.92931			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.63466		100.00000	29.56287			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.73708			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.73708			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.08000	108.63828		11.08000	108.60645			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09869			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.49093		100.00000	1.48732			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12845			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.55009			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.23527			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.88663		100.00000	8.86510			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.23317			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06891			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.50772		11.00000	57.49128			0.00	0	0.00

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		8.88663	100.00000	8.86510				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.81498				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.03699				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.26121				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.27401				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.30297				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.26108				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.26982				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.27366				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.23818				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.23818				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.25904				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.25411				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.25904				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.21733				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	83.20636				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.24915				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.24546				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.13549				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.24546				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.26464				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.27317				0.00	28,000,000	14,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.27665			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.26967			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22792			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25413			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.84341			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.10500	104.58756		9.10500	104.68700			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23325			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.26500	104.81701		7.26500	104.79635			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.19030			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.37317			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.13364			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.22677			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.48142		100.00000	4.47149			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.05374		100.00000	6.04042			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.43061			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.84209			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	151.88813			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.26105			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79480			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79480			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.22677			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68098			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25227			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40833			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58345			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40839			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04014			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.98606			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36296			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71976			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.13063			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.26212			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35073			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21602			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25669			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.94263			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22868			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22270			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23430			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25599			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24372			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22973			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23360			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.91549		10.23000	102.88760			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23729			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23149			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59521			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21652			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.18500	103.14288		9.18500	103.11758			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25487			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.65588		1.75000	107.75810			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23325			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23377			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24698			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25561			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23834			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.23385			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25389			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.24525			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26424			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24698			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25734			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84056			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.25389			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24867			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26342			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26796			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.20783			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.21491			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23134			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.23661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.26909			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.26355			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28318			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24871			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28043			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28146			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28318			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.00376			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.26941			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.26941			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.08206			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.88908			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23142			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22900			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.08384			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.74065			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20174			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.34059			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.16138	100.00000	6.14646				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75288			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.83963			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89738			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.38437			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.54002			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.74747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.21787			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.78000		98.29784		7.78000	98.27653			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.61430			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.90507			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.40500		103.34651		8.40500	103.32339			5,740,615,000.00	683,000	1,483,000.00
AIR02	On 30/04/2023	Spot Bond	8.99000		119.35276		8.99000	119.32409			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		46.46947		100.00000	46.35566			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.03000		112.64668		7.03000	112.62553			2,713,580,000.00	386,000	7,686,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		46.59555		100.00000	46.48143			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.50466		100.00000	13.47477			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		148.39833		3.04000	148.36743			2,432,000,000.00	800,000	400,000.00
AIRL02	On 18/02/2014	Spot Bond	4.55000		102.63880		4.55000	128.98971			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.32206			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.10877			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.39190			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.40933			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.36273			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.10584			0.00	45,000,000	24,000,000.00
BAW11	On 01/10/2018	Spot Bond	8.65500		107.23633		8.65500	107.21150			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35418			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41297			0.00	1,600,000	800,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		81.83471		100.00000	81.65602			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.08571			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.10500		112.26435		7.10500	112.24294			1,421,000,000.00	200,000	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.01995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.28246			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.50000	102.81836		6.50000	102.80029			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01807			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.32000	103.84900		7.32000	103.82860			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.59500	107.20116		8.59500	107.17651			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.11792			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.85583	104.10283		10.85583	102.43750			0.00	0	0.00
BAYA02		On 30/06/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.80163	101.45658		10.80163	100.85242			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.84221	101.31696		10.84221	100.77307			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.05164			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.88296	101.05866		10.88296	100.66695			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.84146	99.92373		11.84146	99.85027			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05301			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05301			0.00	0	200,000.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.05308			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.10583	99.88271		11.10583	99.91969			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.02342	102.57514		11.02342	100.72071			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.80163	101.45658		10.80163	100.85242			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	10.98950	101.38735		10.98950	100.87382			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.17856	94.13821		10.17856	100.38203			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.05005			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05140			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05140			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.04852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.54608		100.00252		10.54608	99.98701			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.37000		99.27565		11.37000	99.20067			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05041			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.18090		10.22500	96.51515			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.03516			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04501			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.36589		12.22500	100.07481			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.05061			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.05500		62.52224		11.05500	96.79526			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04905			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05036			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05036			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61694			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.04841			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.03665			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85583		103.97389		13.85583	102.40627			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15612		100.67836		15.15612	100.62726			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.06506		100.62546		14.06506	100.36921			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.06725			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.06725			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.06725			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.06981			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		8.88090		100.00000	8.86405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.87221	100.00000	18.82650				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.17583	100.00000	17.13423				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.60237	100.00000	10.57668				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.60237	100.00000	10.57668				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.81876	100.00000	12.78771				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.10724	100.00000	11.08033				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		61.57931	100.00000	61.46248				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.19634				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.05320				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05455				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.98000		104.89810	1.98000	168.32340				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.91000		95.99595	7.91000	142.21030				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.91000		97.27649	7.91000	142.48436				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.29500		100.21266	8.29500	100.19040				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.25816				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.84967				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
BD311B	On 04/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.98682				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.08220				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.50563				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.23986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	58.79116	100.00000	58.64874				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	100.82404	100.00000	100.55941				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500	99.23168	7.80500	99.21103				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.38288				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30178				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33127				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42955				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52780				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.80257				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.59137	100.00000	6.57523				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10309				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16412				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19027				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19899				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.30356				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44292				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.44750	100.00000	6.43171				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.44750	100.00000	6.43171				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.26022				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.28258				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.28868				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19500	104.53036	8.19500	104.50755				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.30696				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33931				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.68438	100.00000	3.67545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		3.68438	100.00000	3.67545				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.56500		107.91170	6.56500	107.89245				1,135,745,000.00	173,000	673,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.00126				0.00	1,200,000	2,445,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.55108				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.10160				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.40554				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.66015				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.03735	100.00000	7.02030				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.79362				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.66248				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.70074				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.77025				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.05864				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.53637				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.25423				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.08378	100.00000	10.05935				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.14000		109.50515	7.14000	109.48428				4,091,220,000.00	573,000	1,373,000.00
CBL08	On 02/11/2016	Spot Bond	9.24500		116.02192	9.24500	115.99343				684,130,000.00	74,000	174,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.81886				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.22435				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.94500		105.53573	8.94500	105.51064				3,408,045,000.00	381,000	7,581,000.00
CBL12	On 06/09/2018	Spot Bond	10.96500		105.03092	10.96500	105.00046				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.63387				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.21500		106.22266	11.21500	106.19064				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13813			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.13500	102.16198		9.13500	102.13719			14,314,545,000.00	1,567,000	1,967,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.07745			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.65500	101.41282		11.65500	101.38109			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.17688			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.49867			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.05531			0.00	0	300,000.00
CBL22	On 06/05/2020	Spot Bond		9.89500	76.87270		9.89500	94.50003			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.74000	118.16730		9.74000	118.13660			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.59000	114.22153		9.59000	114.19230			0.00	0	25,600,000.00
CCT03	On 15/03/2025	Spot Bond		9.03000	118.53059		9.03000	118.50215			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65251			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.49500	104.43817		11.49500	104.40646			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12671			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.15784			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.58728			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.97892			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61706			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.73262			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50742			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.49082			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.23668			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.22439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.57852				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81527				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.77766				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.81275				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.24895				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.64000	104.70428	10.64000	104.67445				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.22000	103.25620	8.22000	103.23336				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.12252				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.32441				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64663				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64663				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.05611				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	20.96576	100.00000	20.91497				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	20.79558	100.00000	20.74520				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.26111				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	67.44770	100.00000	67.28251				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.84224				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37573				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	100.08044	10.11000	100.05362				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37573				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.91215				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.56446				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.56696				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.99690	2.76000	112.67710				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.56677	3.14000	112.66781				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.80669	8.25000	102.78410				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37573				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37573				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.62292	3.10000	112.26205				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.37378	2.40000	112.02639				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.37748				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.35590				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.85060				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.84841				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.98000	103.33000	7.98000	103.30791				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.86187				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.86404				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.36960				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38043				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.03000	103.50101	8.03000	103.47874				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.03000	103.50101	8.03000	103.47874				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	110.51863			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	112.94006			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.08000	102.35023		8.08000	102.32809			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26811			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29815			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35506			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35506			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	61.27854		100.17539	61.12986			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40604			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90965			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27228			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.72474			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77563			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.33605		9.35000	103.30997			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.33605		9.35000	103.30997			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.67091			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.67292			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.94623			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.22929			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33392			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20452			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12481			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12822			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13373			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13373			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13373			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13373			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13373			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13467			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.98500	105.52362	8.98500	105.49842			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31588			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75902			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24756			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24756			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.22325			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30835			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.13205			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36059			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24353			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24180			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24892			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.76965			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.88746			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.82144			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24822			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.33632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49517			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21417			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.10638			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23488			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27457			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27457			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27457			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27457			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.03375			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.65457			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15534			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15534			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15347			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.04158			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15347			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85988			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.28804			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.04162			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.04162			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.04326			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		6.33360		100.00000	6.31825			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.27801			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	106.84193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	107.22960			0.00	0	0.00
CLN307		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	107.73697			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.06216			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.45500	95.50448		10.45500	95.89064			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.97500	94.89242		10.97500	97.48394			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04115			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.28730			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.03525			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35941			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.37926			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.77019		8.80500	101.50984			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24871			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61052			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26148			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26665			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.28662			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84810			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18517			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18517			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28086			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.20117			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	27.01191		100.00000	26.95148			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	27.01191		100.00000	26.95148			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.09569		7.01000	36.70805			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	143.64423			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	0.00069		100.00000	0.00068			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00069		100.00000	0.00068			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.29500	100.21266		8.29500	127.54231			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.91000	32.37006		7.91000	142.21030			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.91000	32.75718		7.91000	142.48436			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	83.93681			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	83.79947			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86324			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86324			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27158			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25202			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25592			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.71732			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25389			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35941			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22831			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.53000	112.82226		8.53000	109.38018			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.59500	102.29825		8.59500	102.27473			0.00	0	6,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond		9.80500	115.95520		9.80500	115.92488			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.98000	106.88198		7.98000	106.85913			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.39500	110.47202		9.39500	110.44446			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.76500	98.20317		9.76500	98.17759			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.64000	99.29196		10.64000	99.26383			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.64000	92.00456		10.64000	91.97850			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.64559			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.67857			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55316			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11102			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.58013			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.29545			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.25500	93.18429		12.25500	91.37483			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.39571		100.00000	11.36013			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.05830			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.87000	97.65583		7.87000	98.63821			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.93938			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		6.98000	103.99585		6.98000	103.97617			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.78000	122.40265		6.78000	122.38036			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.06500	110.80026		8.06500	110.77606			28,800,115,000.00	3,571,000	48,263,000.00
DV23	On 27/02/2023	Spot Bond		8.43500	113.68029		8.43500	113.65434			17,553,235,000.00	2,081,000	101,689,000.00
E170	On 01/08/2020	Spot Bond		7.72500	136.72583		7.72500	136.69722			0.00	0	18,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	105.71053				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.79954				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.86650				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.91074				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.59789				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010	105.99980	105.99980	0.00010	130.38377				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000	112.64344	112.64344	2.22000	112.62250				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000	99.67796	99.67796	2.27000	99.65931				0.00	0	186,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.24500	111.27956	111.27956	9.24500	111.25179				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.14500	111.88369	111.88369	9.14500	111.85650				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69000	104.02207	104.02207	9.69000	103.99532				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.22000	93.14385	93.14385	10.22000	96.10002				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.78876				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.91296				0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.62851				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.13741	54.13741	100.00000	54.00626				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	56.96633	56.96633	100.00000	56.82833				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	89.68059	89.68059	100.00000	89.46078				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	90.56012	90.56012	100.00000	90.34190				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	86.20503	86.20503	100.00000	86.00731				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.34821	127.34821	3.00000	127.32189				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94000	103.56238	103.56238	10.94000	103.53241				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	105.48960				0.00	5,200,000	2,600,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.48222				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.87938				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.57500	83.97825		9.57500	98.52813			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98238			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.89946			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.87428			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.00150			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.96908			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.79727			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.82924			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.85484			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.80111			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.80465			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84265			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.42000	105.29317		6.42000	105.27500			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.35500	109.41753		7.35500	109.39594			10,392,615,000.00	1,413,000	253,930,000.00
ES23	On 25/01/2023	Spot Bond		7.97500	117.77673		7.97500	117.75129			12,313,400,000.00	1,544,000	247,600,000.00
ES26	On 02/04/2026	Spot Bond		8.47500	97.15990		8.47500	97.13787			48,705,825,000.00	5,747,000	62,018,000.00
ES33	On 15/09/2033	Spot Bond		9.21500	86.64746		9.21000	86.66619			1,257,773,780,000.00	136,492,000	929,841,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.74329			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40245			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.12792			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.99905			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.31212			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.92424		100.00000	11.89536			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.60388		100.00000	11.57577			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.92491			0.00	0	0.00

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	100.00000		0.00000	100.95819			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.06463			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.12446			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.03000	104.92284		7.03000	104.90314			3,058,050,000.00	435,000	8,435,000.00
FRB05	On 21/12/2018	Spot Bond		9.05500	97.94429		9.05500	97.92059			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.36642			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36636			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.35041			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.75275			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.85500	105.04410		10.85500	105.01376			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.59792			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	76.92608		100.00000	76.74709			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond		0.00000	100.00000		0.00000	103.37784			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	123.87990		2.10000	124.68806			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.11000	131.98244		2.11000	263.54272			1,688,000,000.00	800,000	400,000.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	98.62672		2.77000	143.49670			5,540,000,000.00	2,000,000	1,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.76000	110.97151		2.76000	187.62895			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.19000	116.66620		7.19000	116.64380			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	31.78853		100.00000	31.71855			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	31.78853		100.00000	31.71855			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.12200	56.07343		8.12200	55.34900			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50400	35.78813		9.50400	34.88481			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.54632		9.74000	33.64078			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	81.67802		100.00000	81.49811			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18298			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.43422			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.27012			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14849			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14849			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.75347			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.12801			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30661			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39311			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26117			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28985			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.33119			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.29002		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.29002		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38705			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28318			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34827			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37722			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26837			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.49648			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41758			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27801			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.23303		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32983			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29762			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31819			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37484			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34725			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39149			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41589			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37382			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36191			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32332			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31716			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40030			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39522			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38130			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40098			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33871			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	10.99675		100.09221	10.97009			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24940			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42029			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.30493			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34474			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05141			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32840			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28277			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25868			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26252			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35339			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.03107			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.35921			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.03107			0.00	2,000,000	1,000,000.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34685			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25734			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.86423		13.22500	106.39604			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24076			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.03000			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.03000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24111			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37294			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25355			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	87.73855		3.59500	90.92335			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26596			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26596			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.90651			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04115			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.45241			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55536			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.53761			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28208			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.49169			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.61087			0.00	0	0.00
FRC55		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.23847			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.30647			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	121.26228		3.34000	113.60040			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28764			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29078			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	110.65475		3.32000	113.76999			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.88010	98.94213		0.88010	118.38399			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.34000	107.52471		3.34000	113.60040			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.86001	106.39930		1.86001	121.45614			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.93010	106.93489		1.93010	123.30050			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48711			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	20.92670		100.00000	20.87600			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49915			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43429			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	110.81767		4.73000	110.78958			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44236			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24710			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28558			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.38103			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33717			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24951			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40200			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24919			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.53040			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.46313			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19160			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.11534		100.00000	8.09568			0.00	0	0.00
FRE2A1		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.84902			0.00	0	0.00
FRE2A2		On 02/08/2013	Spot Bond	10.52000	102.50325		10.52000	101.64115			0.00	0	0.00
FRE2B1		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.80025			0.00	0	0.00
FRE2B2		On 02/08/2013	Spot Bond	7.33000	102.80793		7.33000	101.94084			0.00	0	0.00
FRE2C		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.59752			0.00	0	0.00
FRE2D		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.06037			0.00	0	0.00
FRE2E		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.23773			0.00	0	0.00
FRE2F		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.45543			0.00	0	0.00
FRE2G		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.59200			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.00000	138.93534		4.00000	138.90291			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.73185			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	103.24003			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83035			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	104.02585			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.98306			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.28072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.28026			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.62000	126.53053		2.62000	252.65288			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.12000	131.87285		2.12000	263.32384			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.84000	124.26276		2.84000	248.12319			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	103.32058		2.47000	121.25456			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.21783			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	121.81558		2.00000	121.79356			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48508			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90933			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.33058			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.10265			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.16792			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.97000	89.62398		2.97000	89.60539			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.86864		100.00000	0.86655			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.29809		104.97509	13.26445			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.00171			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.28640		101.07593	17.24412			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.65306		100.44759	9.62959			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31589			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.75751		100.76967	15.71908			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.14087			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.06035			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.40773			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.98820			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.59000	98.00114		2.59000	97.98193			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.05578			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.30316			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.02787			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	97.57570		2.31000	103.48853			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.07777			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	97.22069		2.34000	103.17359			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.76152			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.36507			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.32000	129.66813		2.32000	328.14232			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.28175			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.93000	105.71495		5.93000	105.69816			3,807,060,000.00	642,000	1,221,000.00
FRX15	On 14/03/2015	Spot Bond		6.23000	106.64341		6.23000	106.62564			1,021,720,000.00	164,000	6,936,000.00
FRX16	On 15/09/2016	Spot Bond		7.25000	104.50321		7.25000	104.48299			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.71500	105.31484		7.71500	105.29317			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.89500	112.50360		7.89500	112.47980			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.55500	103.35373		8.55500	103.33020			98,622,040,000.00	11,528,000	6,528,000.00
FRX23	On 28/02/2023	Spot Bond		9.47500	91.33372		9.47500	91.85135			0.00	0	60,000,000.00
FRX24	On 10/12/2024	Spot Bond		9.54000	109.00457		9.54000	108.97682			0.00	0	20,400,000.00
FRX31	On 21/02/2031	Spot Bond		10.26000	97.32871		10.26000	97.30182			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.13000	81.62929		10.13000	81.60725			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80978			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.69099			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87376			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.94500	103.84773		8.94500	103.82290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.93545				0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	98.91147				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	98.91260				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.66762				0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.87018				0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.79806				0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.58091				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.49421				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	101.35573				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	101.76924				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.17086				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.19901				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.25340				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.03764	100.00000	3.03091				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.32089				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.41459				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.42047				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.60097				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.42786				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.27435				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.59762				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.39783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.09485			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.17753			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.35114			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.36531			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.11950			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.12125			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.90282			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.19249			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.19249			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
HMS1B6	On 19/07/2013	Spot Bond		100.00000	105.93644		100.00000	105.65840			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.35609			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.39700			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.56840	104.01877		7.56840	101.40255			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.25660			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.40731			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.46869			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.92156	104.07718		7.92156	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.33940			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.49949			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.56084			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.37238	104.15853		8.37238	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.63308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.62237			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.67344			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.77593			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	102.18518			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.46974			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.63302			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.69767			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.87500		114.15935		7.87500	114.13500			14,025,375,000.00	1,781,000	34,481,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		134.42120		1.89000	268.41406			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		137.59385		1.87000	268.86225			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.18500		104.52288		9.18500	104.49695			4,923,160,000.00	536,000	12,836,000.00
HWAY35	On 31/07/2035	Spot Bond	9.18000		104.57923		9.18000	104.55330			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		110.15281		1.70000	110.13380			185,589,000,000.00	109,170,000	823,558,000.00
I2038	On 31/01/2038	Spot Bond	2.40000		104.00217		2.40000	103.98223			65,760,000,000.00	27,400,000	707,355,000.00
I2050	On 31/12/2050	Spot Bond	2.52000		105.34575		2.52000	105.32532			11,088,000,000.00	4,400,000	276,434,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.08000		108.30923		7.08000	108.28876			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.77689			0.00	1,800,000	900,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.59481			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.38824			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.79218			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.79000		103.93695		6.79000	103.91809			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.58000		107.47849		7.58000	107.45677			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.29500		109.47496		8.29500	109.45079			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.72000		103.02369		6.72000	103.00508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.23295			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.75293			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.85000	109.85618		3.85000	109.83079			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.40000	105.48066		7.40000	105.45950			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02657			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.09299			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.70001	106.15734		0.70001	126.32996			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.07000	106.48644		2.07000	124.97130			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01623			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.41933			0.00	1,600,000	800,000.00
IBL39		On 02/04/2018	Spot Bond	7.99500	105.19785		7.99500	105.17532			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.44371			0.00	1,600,000	800,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04792			0.00	3,800,000	1,900,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.83823			0.00	8,000,000	4,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.48500	98.19250		8.48500	98.17020			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.96500	95.05940		8.96500	95.03638			6,463,765,000.00	721,000	821,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50732			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.09500	85.13154		8.09500	98.87792			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00200		100.00000	0.00199			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.03077		5.00000	101.01713			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.03077		5.00000	101.01713			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	102.12314		5.00000	102.10921			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.03077		5.00000	101.01713			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.21267		4.00000	101.20178			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91671			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.04695			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.08000	111.34564		9.08000	111.31863			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.03825			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.03825			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.98245			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.65552		100.00000	7.63698			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	102.10149			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.70841			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.49837			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.08000	102.38332		9.08000	102.35861			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.57977			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.76271			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.95709			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.33643			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.22351		100.00000	4.20941			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.40000	99.20743		5.40000	99.19287			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.40000	99.10561		5.40000	99.09108			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.77586		5.45000	98.68852			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND332	On 06/08/2013	Spot Bond		5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.45000	98.99486		5.45000	98.90714			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	98.68852		5.45000	98.60135			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	77.99145		100.00000	77.82516			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	75.72614		100.00000	75.56936			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	74.64213		100.00000	74.48980			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	73.58871		100.00000	73.44064			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	72.56461		100.00000	72.42063			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	71.56863		100.00000	71.42857			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	70.59961		100.00000	70.46332			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	69.65649		100.00000	69.52381			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	68.73823		100.00000	68.60902			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.96751			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04368			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.85583	102.97340		10.85583	101.76060			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.85583	100.46748		10.85583	100.26705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19201			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60237			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18823			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.62089		6.50000	101.60313			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27457			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08133			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.52877			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	22.94059		100.00000	22.88502			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
ING187		On 01/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING188		On 01/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66404			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66404			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77150			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.87918			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.40994			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.52198			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.55177			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.38004			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.38283			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33178			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.21533			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.20081			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.26369			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.19630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28429			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.52198			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.32699			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.18818			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		100.00000	69.16773		100.00000	68.94884			100,000,000,000,000.00	1,000,000,000	1,000,000,000.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.08118			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.08118			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.47392			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	61.97389		100.00000	61.82375			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.04852			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.00897			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60474			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41721			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44955			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47116			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.09000	104.22116		8.09000	104.19857			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.79000	103.95402		6.79000	103.93516			1,683,920,000.00	248,000	248,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60307			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.54500	106.89033		8.54500	106.86603			26,831,300,000.00	3,140,000	15,640,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.96544			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84829			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.26000	104.41119		8.26000	104.38810			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.56881			0.00	2,400,000	1,200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.58067			0.00	80,000,000	40,000,000.00
IV017	On 31/01/2022	Spot Bond	3.16000	98.10995		3.16000	115.13732			22,120,000,000.00	7,000,000	6,500,000.00
IV019	On 31/03/2028	Spot Bond	3.95000	92.83699		3.95000	124.67915			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.54825			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01950			0.00	1,600,000	800,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.83935			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.73344			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.44038			0.00	1,400,000	700,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.12493			0.00	10,600,000	5,300,000.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.18837			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	89.21721		3.70000	89.97582			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	89.14283		3.70000	95.46596			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.48397			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.66999			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34141			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.55500	110.27423		11.55500	110.24057			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.55628			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.95000	91.85176		3.95000	124.67915			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond	5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA328	On 11/07/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000	99.69885		5.25000	99.61315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA331	On 01/08/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	98.65945		5.45000	98.57232			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	70.32755		100.00000	70.19231			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	69.39163		100.00000	69.25996			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	68.48030		100.00000	68.35206			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.96361			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.99742			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.19127			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.20029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.12036			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98365			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26829			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.04008			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.99592			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85519			0.00	2,000,000	2,000,000.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.76434			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.73472			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.82083			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59443			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.96745			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.02069			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	89.97555		100.00000	89.75610			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	60.19444		100.00000	60.04701			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	56.89738		100.00000	56.75954			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	56.95799		100.00000	56.78016			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	54.98029		100.00000	54.87598			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.22182			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	31.06658		100.00000	30.99049			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47101			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55296			0.00	30,000,000	40,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	38.77189		100.00000	38.65084			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.63670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.43172			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.29000	145.56647		8.29000	145.53433			0.00	0	0.00
LBK01		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.61391			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70953			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.64500	99.65969		8.64500	99.63639			18,846,100,000.00	2,180,000	3,880,000.00
LGL03		On 03/04/2018	Spot Bond	8.69500	66.75304		8.69500	97.84337			5,217,000,000.00	600,000	300,000.00
LGL04		On 23/05/2020	Spot Bond	8.00000	100.89928		8.00000	100.87777			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55365			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.33000	99.28677		11.33000	99.25688			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60723			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.96741			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.88145			0.00	0	0.00
MAQ030		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.88198			0.00	0	0.00
MAQ033		On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.68522			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.43075			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.01767			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.49267			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.97197			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91883			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33538			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38425			0.00	0	6,500,000.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.30132			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.40682			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27693			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27091			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	64.35380		100.00000	64.19619			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	61.26353		100.00000	61.11512			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	65.27293		100.00000	65.11307			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	34.81643		100.00000	34.73208			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	30.04469		100.00000	29.97191			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	21.59088		100.00000	21.53858			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.40500	104.76725		8.40500	104.74368			2,613,955,000.00	311,000	411,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.39493			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.33565			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36527			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.52225			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.53404			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.59295			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.30522			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.47481			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.78000	104.38155		7.78000	104.35979			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.47500	103.71705		8.47500	103.69327			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.22000	104.55983		9.22000	104.53380			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.08000	104.80527		6.08000	104.78811			12,160,000,000.00	2,000,000	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22787			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.31500	104.75861		9.31500	104.73241			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.23000	105.08503		7.23000	105.06475			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.61338			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.70500	101.06224		8.70500	101.03871			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58651			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.40500	101.03688		8.40500	101.01416			6,648,355,000.00	791,000	3,391,000.00
MTN02	On 13/07/2014	Spot Bond		6.56000	108.37984		6.56000	108.36052			10,928,960,000.00	1,666,000	3,566,000.00
MTN03	On 13/07/2015	Spot Bond		7.28000	108.29465		7.28000	103.60249			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond		8.35000	110.78853		8.35000	105.70993			5,243,800,000.00	628,000	1,728,000.00
MTN05	On 28/10/2013	Spot Bond		5.70000	102.05133		5.70000	102.03568			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.91537			0.00	0	900,000.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.67560			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.61004		100.00000	6.59403			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.17512		100.00000	0.17469			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.92076		100.00000	6.90400			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.00551		100.00000	6.98854			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.43881		100.89771	6.42309			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.52419		100.61875	6.50830			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.80511			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.81325			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.83363			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.84731			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.86224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.87580			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.88243			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96417			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.05923			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.17512	100.00000	0.17469				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.17512	100.00000	0.17469				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.61500	98.76429		8.61500	98.74165			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.60300			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.51108			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89483			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.59628			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12101			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.65346			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.88000	110.53157		6.88000	110.51125			2,497,440,000.00	363,000	4,463,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70458			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.65500	116.47787		8.65500	116.45106			10,186,935,000.00	1,177,000	2,177,000.00
NBK4		On 28/10/2024	Spot Bond	10.46500	32.41837	10.46500	32.40953				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.33000	105.86984		7.33000	105.84902			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41747			0.00	800,000	400,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.49924			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.58000	103.56630		6.58000	103.54809			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.54079			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.53000	107.02494		7.53000	107.00344			5,127,930,000.00	681,000	781,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15942			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72308			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.09608			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90635			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55314			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.57352			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	83.73858			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54088			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.28463			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.40693			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.21777			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.76476			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	79.76468			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.58092			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74557			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50138			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.94211			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.23923			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22520			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.89101			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.21166				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.21149				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.03000	108.07579	8.03000	108.05267				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.34000	103.73621	5.34000	103.72121				544,680,000,000.00	102,000,000	25,500,000.00
NED8	On 08/02/2014	Spot Bond	6.34000	105.05478	6.34000	105.03667				6,771,120,000.00	1,068,000	1,668,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92734				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.79500	114.49681	11.79500	114.46116				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.34824				0.00	10,000,000	5,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68303				0.00	2,200,000	1,100,000.00
NILB10	On 08/12/2016	Spot Bond	2.13000	157.97686	2.13000	157.94785				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.36500	109.31915	8.36500	109.29441				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.33831				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31518				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.31518				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.99500	108.34719	8.99500	108.51612				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.73539				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.14532				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.69671				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.68979				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.71834				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.19500	108.32694	9.19500	109.88488				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.74691				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.71839				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.73545				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.39500	108.30706	9.39500	108.46967				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.79252			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.75831			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.74685			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.96301			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.89366			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.76965			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.92500	135.12269		3.92500	135.09135			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.53000	105.69128		6.53000	105.67283			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.14500	118.78850		8.14500	118.76259			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.47500	126.13335		8.47500	126.10490			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.02500	165.26109		2.02500	165.23120			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.97000	128.22282		8.97000	128.19207			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.39045			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.35311			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.51274			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.13804			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.06731			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.02777			0.00	1,200,000	600,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16826			0.00	1,000,000	500,000.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.75881			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.97954			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.76961		100.00000	16.72898			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	22.46435		100.00000	22.40933			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	22.51664		100.00000	22.46149			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	22.54801		100.00000	22.49279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	23.30092	100.00000	23.24385				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	24.13748	100.00000	24.07836				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	29.36601	100.00000	29.29409				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.31000	107.18016	6.31000	107.16197				10,783,790,000.00	1,709,000	3,709,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.43634	100.00000	6.42075				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.00000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.38599	100.00000	32.30667				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.28320	100.00000	9.26071				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.20716				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.32017				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	93.51247	100.00000	93.28660				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.78633				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.59647				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.08221				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84517				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.24355				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.23914				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.41210				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.27027				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.25357				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.24435				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.26583				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.28569				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26558				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.25397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.30271			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.27957			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.26518			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.65843			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.71179			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.73580			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.78915			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.01843			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.07172			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.87145			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26896			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.08000		112.50025		6.08000	112.48194			101,335,360.00	16,667	16,667.00
R009P	On 15/09/2014	Spot Bond	5.96000		93.20402		5.96000	93.18915			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.71000		38.94769		7.71000	38.93964			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.08500		119.09259		6.08000	119.08434			127,171,353,465,210.00	20,899,154,226	17,406,050,000.00
R158	On 15/09/2015	Spot Bond	6.08000		119.10372		6.08000	112.48194			101,335,360.00	16,667	16,667.00
R158P	On 15/09/2015	Spot Bond	5.98000		87.85034		5.98000	87.83628			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.08000		125.32329		6.08000	125.30290			101,335,360.00	16,667	16,667.00
R159P	On 15/09/2016	Spot Bond	5.91000		83.00373		5.91000	82.99059			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.29000		104.57562		5.29000	104.56053			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.88000		121.87054		7.89000	121.75069			103,949,681,920,000.00	13,191,584,000	13,526,341,000.00
R187P	On 21/12/2026	Spot Bond	7.63000		36.48650		7.63000	36.47903			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.55000		34.23369		7.55000	34.22676			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.62000		274.58757		1.62000	274.54092			6,253,200,000.00	3,860,000	149,093,720.00

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 21/12/2014	Spot Bond	5.60000	104.67739		5.59000	104.67592			195,966,400,000.00	34,994,000	770,122,000.00
R202		On 07/12/2033	Spot Bond	2.27000	202.01315		2.27000	201.97527			31,587,050,000.00	13,915,000	1,555,853,000.00
R2023		On 28/02/2023	Spot Bond	7.54500	104.02623		7.56500	103.86871			33,041,501,610,000.00	4,379,258,000	5,196,956,000.00
R203		On 15/09/2017	Spot Bond	6.86000	107.46879		6.84500	107.50474			21,895,089,440,000.00	3,191,704,000	7,460,482,000.00
R204		On 21/12/2018	Spot Bond	7.07500	104.41223		7.05500	104.48409			11,740,737,217,850.00	1,659,468,158	5,880,683,569.00
R2048		On 28/02/2048	Spot Bond	8.78000	102.65129		8.78000	102.62733			26,377,683,760,000.00	3,004,292,000	2,187,908,000.00
R205		On 31/03/2014	Spot Bond	100.00000	54.43396		100.00000	54.30209			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.32000	104.64467		5.30000	104.63999			31,920,000,000.00	6,000,000	2,008,535,000.00
R207		On 15/01/2020	Spot Bond	7.30000	103.14488		7.31500	103.04775			10,049,050,746,200.00	1,376,582,294	3,696,640,000.00
R208		On 31/03/2021	Spot Bond	7.37500	98.10015		7.39500	97.96702			46,104,592,017,000.00	6,251,470,104	10,797,139,243.00
R209		On 31/03/2036	Spot Bond	8.61500	78.18615		8.61000	78.20848			75,263,586,330,000.00	8,736,342,000	11,271,009,640.00
R210		On 31/03/2028	Spot Bond	2.05000	156.64144		2.05000	156.61300			237,689,300,000.00	115,946,000	472,151,038.00
R211		On 31/01/2017	Spot Bond	0.00000	117.63541		0.00010	129.38223			0.00	76,184,000	89,757,000.00
R212		On 31/01/2022	Spot Bond	1.48000	130.71589		1.50000	130.49530			82,867,417,040.00	55,991,498	1,004,343,749.00
R213		On 28/02/2031	Spot Bond	8.41000	89.52996		8.42000	89.42746			16,894,142,560,000.00	2,008,816,000	5,049,630,000.00
R214		On 28/02/2041	Spot Bond	8.70500	79.27996		8.70500	79.26160			32,256,064,120,000.00	3,705,464,000	7,755,297,000.00
R224C		On 15/09/2013	Spot Bond	5.35000	98.94133		5.35000	98.92698			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.45000	96.31445		5.45000	96.30038			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.56000	93.63930		5.56000	93.62535			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.14000	90.23875		6.14000	90.22392			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.98000	87.85034		5.98000	87.83628			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.90000	85.47889		5.90000	85.46539			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.91000	83.00373		5.91000	82.99059			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.62500	97.44702		5.62500	97.43239			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.64500	94.77251		5.64500	94.75810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R326C		On 21/12/2014	Spot Bond		5.59500	92.23666	5.59500	92.22275			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond		6.05000	88.95061	6.05000	88.93613			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond		5.92000	86.60785	5.92000	86.59405			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond		5.90000	84.16642	5.90000	84.15305			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond		5.96000	81.58977	5.96000	81.57668			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond		6.82000	76.65389	6.82000	76.63984			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		6.87000	73.96637	6.87000	73.95272			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		7.06000	70.86114	7.06000	70.84771			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		7.04000	68.51733	7.04000	68.50437			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		7.02000	66.26384	7.02000	66.25135			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		7.01000	64.05684	7.01000	64.04479			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.27500	60.79464	7.27500	60.78277			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.25500	58.74542	7.25500	58.73398			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.31500	56.42825	7.31500	56.41717			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.28500	54.57074	7.28500	54.56007			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.25500	52.78967	7.25500	52.77939			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.22500	51.08154	7.22500	51.07163			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.18500	49.49059	7.18500	49.48104			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.14500	47.96774	7.14500	47.95854			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.83000	43.07879	7.83000	43.06975			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.79000	41.63916	7.79000	41.63047			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.75000	40.26318	7.75000	40.25481			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.71000	38.94769	7.71000	38.93964			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.67000	37.68974	7.67000	37.68199			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.63000	36.48650	7.63000	36.47903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		7.59000	35.33532		7.59000	35.32813			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.55000	34.23369		7.55000	34.22676			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40596			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.55316			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.91350			0.00	41,800,000	20,900,000.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79353			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.96325			0.00	15,000,000	7,500,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.13920		100.00000	12.10980			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.68004		100.00000	2.67347			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.48229			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40437			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.41479			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47868			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.39356			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.08410			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.40379			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16192			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	87.57022		100.00000	87.36657			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14117			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.39464			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.39468			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.79450			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98494			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.61511			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.08685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.24473			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.71755			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54055			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.01652			0.00	0	10,000,000.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.05688			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.97533			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75972			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75972			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.58055			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.82914			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.42630			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.86430			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.16566			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.18565			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60238			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.45897			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.70432		12.35000	107.66867			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49761			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.96720			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.17908		100.00000	13.14716			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.17908		100.00000	13.14716			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46293			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.70716			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	56.41632		100.00000	56.27965			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond		5.25000	102.36089		5.25000	102.34624			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.00314		100.00000	1.00074			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.82158		100.00000	6.80487			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	10.05678		100.00000	10.03242			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.93928		100.00000	11.85079			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.83539			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.64166			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.69500	109.10294		8.69500	109.07756			4,312,720,000.00	496,000	3,196,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	95.56643			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.38000	111.33820		7.38000	111.31627			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.80279			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.89500	103.59663		8.89500	103.57199			0.00	0	17,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.38986			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.29884			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.27527			0.00	400,000	54,200,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.43687			0.00	29,400,000	14,700,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.40847			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.38000	104.95769		7.38000	104.93701			4,501,800,000.00	610,000	12,510,000.00
SBK9	On 10/04/2018	Spot Bond		8.65500	100.94954		8.65500	100.92618			3,410,070,000.00	394,000	5,194,000.00
SBK111	On 09/04/2014	Spot Bond		1.60000	132.52987		1.60000	132.50742			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond		0.90120	100.00000		-0.90120	165.81211			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.54000	115.91161		7.54000	115.88830			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.40000	116.21265		7.40000	116.18970			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.33000	116.36357		7.33000	116.34080			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.24500	102.48592		8.24500	102.46343			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.47500	116.05125		7.47500	116.02810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		7.44000	116.12653		7.44000	116.10348			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.26827			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.37745			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.20670			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	93.35125		100.00000	93.11846			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.89500	106.04047		7.89500	106.01816			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96726			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.76285			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.16530			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.77694		100.00000	1.77300			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.17144			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.04500	106.64809		9.04500	106.62232			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.54000	105.07633		9.54000	105.04973			9,540,000,000.00	1,000,000	500,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.98454			0.00	2,200,000	1,100,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21843			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.05077			0.00	1,600,000	7,800,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.73783			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.54500	102.45191		8.54500	102.42861			27,121,830,000.00	3,174,000	5,574,000.00
SBS3	On 25/05/2026	Spot Bond		8.59000	97.87183		8.59000	97.84945			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.09500	98.26985		9.09500	98.24611			6,803,060,000.00	748,000	1,248,000.00
SBS9	On 07/07/2016	Spot Bond		7.26000	110.97062		7.26000	110.94876			16,385,820,000.00	2,257,000	1,857,000.00
SBSI10	On 03/07/2013	Spot Bond		0.70000	124.89348		0.70000	122.85768			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond		2.15000	131.54475		2.15000	262.66847			1,720,000,000.00	800,000	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		0.70001	107.40668		0.70001	126.32996			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.95000			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	5.75684		100.00000	5.74289			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.48493		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.27001	110.47532		1.27001	123.90680			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.62089		6.50000	101.60313			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.08815			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27673			0.00	1,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.94500	99.47502		8.94500	99.45124			6,216,775,000.00	695,000	1,295,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.15912			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87645			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.21649			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.07912			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.25500	104.14028		5.25500	104.12537			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.38000	109.87610		7.38000	109.85411			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.29500	102.31152		8.29500	102.28893			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91015			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.77042			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.95014			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77632			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.14500	104.01916		8.14500	103.99648			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.70300			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.36293			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.42060			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.07500	96.65857		9.07500	96.63513			17,832,375,000.00	1,965,000	36,665,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58571			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14030			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33171			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.00300	89.36579		9.00300	89.34429			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.06500	89.05306		9.06500	89.03150			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.83500	102.93222		6.83500	102.91332			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.57500	96.87849		8.57500	96.85602			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28955			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.02500	103.25774		8.02500	103.23567			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.98000	117.12215		6.98000	117.10031			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	101.66008		2.45000	102.02807			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.00500	100.16573		8.00500	100.23572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1000	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.30839			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.30940			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.20675			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.17740			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.01606			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000		0.00000	98.88999			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.69695			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.60559			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.81278			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	98.95327			0.00	318,000,000	318,000,000.00
SYN992	On 26/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.66885			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.62512			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.52287			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.40946			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.39538			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.36621			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.37962			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.32079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.64000		115.23414		6.64000	115.21358			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.45000		106.45829		8.45000	106.43422			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		54.43368		100.00000	54.31188			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.51388		100.00000	43.40731			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.55375		100.00000	15.51607			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.51000		103.35771		6.51000	103.33971			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24945			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	99.63329			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.01808			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.51960			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.27235			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.06723			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.33000		107.46622		7.33000	107.44486			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.43722			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.75258			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.79693			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.34360			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.38502			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.60679		7.83000	103.58481			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32082			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37260			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.21730			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32082			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.37260			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.26814		7.16000	103.26090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.47405			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.46577			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.66443			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63753			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.44924			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.35642			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38443			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.98131		101.06155	6.96406			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.31254			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.57426			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.49889			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.58167			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.45748			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32422			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35329			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37405			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.35329			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.37405			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.38443			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34083			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37405			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48822			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.48822			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48822			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.65424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.69573			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64386			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.47304			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.52481			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.50411			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.14247			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.03000		108.55160		8.03000	108.52826			5,733,420,000.00	714,000	1,614,000.00
TL20	On 22/02/2020	Spot Bond	7.49000		94.54289		7.49000	94.49969			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.78500		106.59545		7.78500	106.57332			17,368,335,000.00	2,231,000	1,018,031,000.00
TN20	On 17/09/2020	Spot Bond	8.38500		114.34950		8.38500	114.32397			662,238,915,000.00	78,979,000	261,586,000.00
TN23	On 06/11/2023	Spot Bond	8.58000		116.72627		8.58000	116.69962			465,276,240,000.00	54,228,000	112,351,000.00
TN25	On 19/08/2025	Spot Bond	8.88000		108.07085		8.88000	108.04491			976,800,000,000.00	110,000,000	207,700,000.00
TN27	On 14/11/2027	Spot Bond	8.94500		100.85407		8.94500	100.83010			23,990,490,000.00	2,682,000	5,732,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20081			0.00	3,000,000	1,500,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12620			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.87815			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.90352			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.90609			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.03109			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.29016			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.96838			0.00	0	15,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.96707			0.00	0	5,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.96626			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.10714		10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.10447		9.75000	100.07835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.10382	100.00000	10.07776				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.48488				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	96.78194				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.46519				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.76769				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.28406				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	95.67624				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.10156				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.46650				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.17026				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	97.38930				0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.29842				0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.24007				0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.21089				0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.15253				0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.13795				0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.10877				0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.05436				0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.09829				0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.81699				0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.72945				0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.70027				0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.62733				0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.60146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC01U	On 05/07/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.27534				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.84589				0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.11293				0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.73219				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.79500		114.04024	8.79500	114.01356				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	102.03945				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.51986				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.89336				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.18500		106.50134	9.18500	106.47536				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		93.15000	100.00000	92.91885				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		92.69574	100.00000	92.47660				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		93.28731	100.00000	93.05583				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.07478				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.07323				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.98853				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.02497				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.02657				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.08274				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.08551				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.52738				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	131.89000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.44000		116.99827	6.44000	116.97812				3,413,200,000.00	530,000	92,730,000.00
WS05	On 01/08/2018	Spot Bond	0.31000		246.60187	0.31000	246.56872				0.00	0	54,390,700.00
WSP1	On 28/05/2015	Spot Bond	6.48000		105.32999	6.48000	105.31174				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.35000		106.39921		7.35000	106.37834			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.61000		107.40054		7.61000	107.37875			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.94000		106.43960		7.94000	106.41708			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.93500		107.05407		7.93500	107.03143			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.56500		99.12345		5.56500	99.10847			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.62500		97.75531		5.62500	97.74059			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.03000		88.85433		6.03000	88.83998			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.61500		95.98266		5.61500	95.96814			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.62500		94.66077		5.62500	94.64650			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96000		87.40411		5.96000	87.39008			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.60500		92.52781		5.60500	92.51391			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03000		88.83998		6.03000	88.82564			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.00000		65.09842		7.00000	65.08625			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.17507		100.00000	11.15387			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04500		100.00000	0.04491			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.17507		100.00000	11.15387			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		29.94265		100.00000	29.88585			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		30.63283		100.00000	30.57472			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		28.71746		100.00000	28.66298			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		28.71746		100.00000	28.66298			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		27.23035		100.00000	27.17869			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		27.23035		100.00000	27.17869			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		25.77127		100.00000	25.72238			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		25.77127		100.00000	25.72238			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		24.25181		100.00000	24.20580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA016	On 20/07/2015	Spot Bond	100.00000	24.25181	100.00000	24.20580				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	21.51719	100.00000	21.47637				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	21.51719	100.00000	21.47637				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.41337	100.00000	14.38602				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.61518	100.00000	13.58935				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	12.81243	100.00000	12.78813				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	12.81243	100.00000	12.78813				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.12591	100.00000	12.10290				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.45439	100.00000	11.43266				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	10.77905	100.00000	10.75860				0.00	0	0.00

Total for j-Bonds : 610,154,208,074,380.00 '1,089,384,281 04 501 737 025.00

Grand Total: 610,154,547,428,322.00 '1,089,459,866 04 503 869 833.00