



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/07/2013

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	10.01620	10.01620	10.10120	10.10120			16.57	0.00	0	400.00	
\$ / R	On 08/07/2013	Any day expiry	10.18	Call	26.76890	0.02677	54.48330	0.05448	26.769	20.07	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	10.18	Put	190.56890	0.19057	133.28330	0.13328	190.569	20.07	0	1,000.00	
\$ / R	On 08/07/2013	Any day expiry	9.00	Call	1,016.28300	1.01628	1,101.26140	1.10126	1,016.283	32.82	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	9.00	Put	0.08300	0.00008	0.06140	0.00006	0.083	32.82	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	9.01	Call	1,006.28690	1.00629	1,091.26390	1.09126	1,006.287	32.63	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	9.01	Put	0.08690	0.00009	0.06390	0.00006	0.087	32.63	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	9.98	Call	89.86480	0.08986	160.07570	0.16008	89.865	16.83	0	1,000.00	
\$ / R	On 08/07/2013	Any day expiry	9.98	Put	53.66480	0.05366	38.87570	0.03888	53.665	16.83	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	8.99	Call	1,026.28000	1.02628	1,111.25900	1.11126	1,026.280	33.04	0	0.00	
\$ / R	On 08/07/2013	Any day expiry	8.99	Put	0.08000	0.00008	0.05900	0.00006	0.080	33.04	0	0.00	
\$ / R	On 11/07/2013	Any day expiry			10.01610	10.01610	10.10540	10.10540		17.75	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	46.22630	0.04623	77.12320	0.07712	46.226	20.14	0	5,000.00	
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	220.12630	0.22013	161.72320	0.16172	220.126	20.14	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	57.74680	0.05775	93.77940	0.09378	57.747	19.51	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	181.64680	0.18165	128.37940	0.12838	181.647	19.51	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	55.23630	0.05524	90.18990	0.09019	55.236	19.64	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	189.13630	0.18914	134.78990	0.13479	189.136	19.64	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	52.83280	0.05283	86.73380	0.08673	52.833	19.77	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	196.73280	0.19673	141.33380	0.14133	196.733	19.77	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	144.09650	0.14410	213.55410	0.21355	144.096	18.42	0	5,000.00	
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	67.99650	0.06800	48.15410	0.04815	67.996	18.42	0	0.00	
\$ / R	On 22/07/2013	Any day expiry			10.03190	10.03190	10.12160	10.12160		17.22	4,019,240.00	400	400.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	78.35200	0.07835	109.85290	0.10985	78.352	18.74	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	306.45200	0.30645	248.25290	0.24825	306.452	18.74	0	1,000.00	
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	827.80170	0.82780	914.54840	0.91455	827.802	21.01	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	5.90170	0.00590	2.94840	0.00295	5.902	21.01	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	298.36460	0.29836	367.54180	0.36754	298.365	17.73	0	2,800.00	
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	66.46460	0.06646	45.94180	0.04594	66.465	17.73	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	837.58320	0.83758	924.41800	0.92442	837.583	21.09	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	5.68320	0.00568	2.81800	0.00282	5.683	21.09	0	1,400.00	
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	121.49110	0.12149	165.04640	0.16505	121.491	17.65	0	1,000.00	
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	199.59110	0.19959	153.44640	0.15345	199.591	17.65	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,732.07100	1.73207	1,821.67680	1.82168	1,732.071	27.84	0	0.00	

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	0.17100	0.00017	0.07680	0.00008	0.171	27.84	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	847.37310	0.84737	934.29330	0.93429	847.373	21.17	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	5.47310	0.00547	2.69330	0.00269	5.473	21.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			10.03760	10.03760	10.12750	10.12750		17.45	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	1,001.59910	1.00160	1,089.25420	1.08925	1,001.599	21.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	3.99910	0.00400	1.75420	0.00175	3.999	21.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	700.64010	0.70064	784.59090	0.78459	700.640	19.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	13.04010	0.01304	7.09090	0.00709	13.040	19.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,737.85410	1.73785	1,827.61470	1.82761	1,737.854	26.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.25410	0.00025	0.11470	0.00011	0.254	26.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,637.96790	1.63797	1,727.66390	1.72766	1,637.968	25.45	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.36790	0.00037	0.16390	0.00016	0.368	25.45	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	390.58130	0.39058	462.15260	0.46215	390.581	17.74	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	52.98130	0.05298	34.65260	0.03465	52.981	17.74	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	991.75160	0.99175	1,079.32280	1.07932	991.752	21.06	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	4.15160	0.00415	1.82280	0.00182	4.152	21.06	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	981.91440	0.98191	1,069.39410	1.06939	981.914	21.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	4.31440	0.00431	1.89410	0.00189	4.314	21.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	112.20350	0.11220	148.81580	0.14882	112.204	18.37	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	274.60350	0.27460	221.31580	0.22132	274.603	18.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	551.29030	0.55129	632.23780	0.63224	551.290	18.12	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	23.69030	0.02369	14.73780	0.01474	23.690	18.12	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	472.12340	0.47212	549.29650	0.54930	472.123	17.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	34.52340	0.03452	21.79650	0.02180	34.523	17.82	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,837.77560	1.83778	1,927.58040	1.92758	1,837.776	26.80	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.17560	0.00018	0.08040	0.00008	0.176	26.80	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,787.81120	1.78781	1,877.59600	1.87760	1,787.811	26.46	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.21120	0.00021	0.09600	0.00010	0.211	26.46	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	281.41530	0.28142	345.48120	0.34548	281.415	17.62	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	93.81530	0.09382	67.98120	0.06798	93.815	17.62	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,937.72140	1.93772	2,027.55650	2.02756	1,937.721	27.48	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.12140	0.00012	0.05650	0.00006	0.121	27.48	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			10.04490	10.04490	10.13480	10.13480		17.28	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	940.60880	0.94061	1,026.96690	1.02697	940.609	19.06	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	5.70880	0.00571	2.16690	0.00217	5.709	19.06	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	960.15200	0.96015	1,046.80330	1.04680	960.152	19.15	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	5.25200	0.00525	2.00330	0.00200	5.252	19.15	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	950.37590	0.95038	1,036.88350	1.03688	950.376	19.11	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	5.47590	0.00548	2.08350	0.00208	5.476	19.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			10.08190	10.08190	10.17240	10.17240		17.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	863.75750	0.86376	947.08560	0.94709	863.758	16.31	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	21.85750	0.02186	14.68560	0.01469	21.858	16.31	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	818.14890	0.81815	900.37380	0.90037	818.149	16.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	26.24890	0.02625	17.97380	0.01797	26.249	16.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	809.10970	0.80911	891.10060	0.89110	809.110	16.27	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	27.20970	0.02721	18.70060	0.01870	27.210	16.27	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	800.09880	0.80010	881.85120	0.88185	800.099	16.26	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	28.19880	0.02820	19.45120	0.01945	28.199	16.26	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	626.93200	0.62693	702.91110	0.70291	626.932	16.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	55.03200	0.05503	40.51110	0.04051	55.032	16.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	554.24180	0.55424	626.99760	0.62700	554.242	16.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	72.34180	0.07234	54.59760	0.05460	72.342	16.06	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,783.04310	1.78304	1,873.21750	1.87322	1,783.043	19.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	1.14310	0.00114	0.81750	0.00082	1.143	19.92	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	481.51610	0.48152	548.32300	0.54832	481.516	16.27	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	99.61610	0.09962	75.92300	0.07592	99.616	16.27	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	390.05550	0.39006	449.81070	0.44981	390.056	16.56	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	148.15550	0.14816		117.41070	0.11741		148.155	16.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,882.74050	1.88274		1,973.00780	1.97301		1,882.740	20.35	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.84050	0.00084		0.60780	0.00061		0.840	20.35	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,832.88040	1.83288		1,923.10490	1.92310		1,832.880	20.14	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.98040	0.00098		0.70490	0.00070		0.980	20.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.11170	10.11170		10.20260	10.20260			16.85	0.00	24,156	680,154.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,272.73030	1.27273		1,361.44560	1.36145		1,272.730	16.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	11.03030	0.01103		8.84560	0.00885		11.030	16.74	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	852.34450	0.85234		933.69420	0.93369		852.344	15.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	40.64450	0.04064		31.09420	0.03109		40.644	15.80	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,370.16930	1.37017		1,459.36590	1.45937		1,370.169	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	8.46930	0.00847		6.76590	0.00677		8.469	17.10	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,321.36880	1.32137		1,410.33880	1.41034		1,321.369	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	9.66880	0.00967		7.73880	0.00774		9.669	16.92	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	684.25270	0.68425		760.53380	0.76053		684.253	15.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	72.55270	0.07255		57.93380	0.05793		72.553	15.76	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,128.00810	1.12801		1,215.74980	1.21575		1,128.008	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	16.30810	0.01631		13.14980	0.01315		16.308	16.20	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	941.26840	0.94127		1,024.66290	1.02466		941.268	15.82	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	29.56840	0.02957		22.06290	0.02206		29.568	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	570.38870	0.57039		640.28840	0.64029		570.389	15.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	108.68870	0.10869		87.68840	0.08769		108.689	15.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	809.00740	0.80901		889.21490	0.88921		809.007	15.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	47.30740	0.04731		36.61490	0.03661		47.307	15.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	766.50530	0.76651		845.48700	0.84549		766.505	15.78	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	54.80530	0.05481		42.88700	0.04289		54.805	15.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	503.10960	0.50311		567.33090	0.56733		503.110	16.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	141.40960	0.14141		114.73090	0.11473		141.410	16.08	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	644.62730	0.64463		719.43430	0.71943		644.627	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	82.92730	0.08293		66.83430	0.06683		82.927	15.75	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	577.41830	0.57742		648.01030	0.64801		577.418	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	105.71830	0.10572		85.41030	0.08541		105.718	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	412.71150	0.41271		470.60660	0.47061		412.712	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	201.01150	0.20101		168.00660	0.16801		201.012	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	563.41200	0.56341		632.61110	0.63261		563.412	15.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	111.71200	0.11171		90.01110	0.09001		111.712	15.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	536.05610	0.53606		602.35620	0.60236		536.056	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	124.35610	0.12436		99.75620	0.09976		124.356	15.97	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	311.73050	0.31173		361.26460	0.36126		311.730	16.85	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	300.03050	0.30003		258.66460	0.25866		300.030	16.85	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	471.56530	0.47157		533.68950	0.53369		471.565	16.19	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	159.86530	0.15987		131.08950	0.13109		159.865	16.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	441.43110	0.44143		501.44450	0.50144		441.431	16.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	179.73110	0.17973		148.84450	0.14884		179.731	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	271.75780	0.27176		314.75880	0.31476		271.758	17.21	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	360.05780	0.36006		312.15880	0.31216		360.058	17.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	359.47860	0.35948		413.15510	0.41316		359.479	16.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	247.77860	0.24778		210.55510	0.21056		247.779	16.63	0.00	0	23,569.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	330.18400	0.33018		381.36300	0.38136		330.184	16.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	278.48400	0.27848		238.76300	0.23876		278.484	16.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	230.17670	0.23018		268.26730	0.26827		230.177	17.65	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	438.47670	0.43848		385.66730	0.38567		438.477	17.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	303.32640	0.30333		351.54070	0.35154		303.326	16.92	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	311.62640	0.31163		268.94070	0.26894		311.626	16.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	291.10760	0.29111		337.35340	0.33735		291.108	17.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	329.40760	0.32941		284.75340	0.28475		329.408	17.03	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	156.04040	0.15604		184.40770	0.18441		156.040	18.66	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	644.34040	0.64434	581.80770	0.58181	644.340	18.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	246.70000	0.24670	286.78530	0.28679	246.700	17.47	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	405.00000	0.40500	354.18530	0.35419	405.000	17.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	236.65410	0.23665	275.53200	0.27553	236.654	17.57	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	424.95410	0.42495	372.93200	0.37293	424.954	17.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	127.91240	0.12791	151.38050	0.15138	127.912	19.26	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	766.21240	0.76621	698.78050	0.69878	766.212	19.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	205.96630	0.20597	241.02720	0.24103	205.966	17.93	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	494.26630	0.49427	438.42720	0.43843	494.266	17.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	179.24290	0.17924	210.80010	0.21080	179.243	18.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	567.54290	0.56754	508.20010	0.50820	567.543	18.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	64.50370	0.06450	77.31090	0.07731	64.504	21.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,252.80370	1.25280	1,174.71090	1.17471	1,252.804	21.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	145.97320	0.14597	172.51600	0.17252	145.973	18.86	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	684.27320	0.68427	619.91600	0.61992	684.273	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	136.61420	0.13661	161.42470	0.16142	136.614	19.06	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	724.91420	0.72491	658.82470	0.65882	724.914	19.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	26.42990	0.02643	29.23020	0.02923	26.430	25.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,164.72990	2.16473	2,076.63020	2.07663	2,164.730	25.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	119.82550	0.11983	142.02410	0.14202	119.825	19.47	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	808.12550	0.80813	739.42410	0.73942	808.126	19.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	92.79030	0.09279	110.59830	0.11060	92.790	20.28	0.00	0	42,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	981.09030	0.98109	907.99830	0.90800	981.090	20.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	24.49600	0.02450	26.76440	0.02676	24.496	27.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,412.79600	2.41280	2,324.16440	2.32416	2,412.796	27.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	46.05150	0.04605	55.26470	0.05526	46.051	22.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,534.35150	1.53435	1,452.66470	1.45266	1,534.351	22.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	33.80720	0.03381	40.55300	0.04055	33.807	23.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,822.10720	1.82211	1,737.95300	1.73795	1,822.107	23.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,811.93380	2.81193	2,902.80120	2.90280	2,811.934	23.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.23380	0.00023	0.20120	0.00020	0.234	23.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,616.02530	1.61603	1,706.01950	1.70602	1,616.025	18.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	4.32530	0.00433	3.41950	0.00342	4.325	18.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,419.11400	1.41911	1,508.51090	1.50851	1,419.114	17.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	7.41400	0.00741	5.91090	0.00591	7.414	17.28	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			10.12160	10.12160	10.21270	10.21270		16.74	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	857.71830	0.85772	939.26060	0.93926	857.718	15.67	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	46.11830	0.04612	36.56060	0.03656	46.118	15.67	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	441.25740	0.44126	501.32500	0.50133	441.257	16.25	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	199.65740	0.19966	168.62500	0.16863	199.657	16.25	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	883.80080	0.88380	965.96330	0.96596	883.801	15.68	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	42.20080	0.04220	33.26330	0.03326	42.201	15.68	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	875.07570	0.87508	957.03520	0.95704	875.076	15.68	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	43.47570	0.04348	34.33520	0.03434	43.476	15.68	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	866.38200	0.86638	948.13440	0.94813	866.382	15.67	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	44.78200	0.04478	35.43440	0.03543	44.782	15.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.12590	10.12590	10.21700	10.21700		16.89	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	907.20570	0.90721	990.13170	0.99013	907.206	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	41.30570	0.04131	33.13170	0.03313	41.306	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	559.32650	0.55933	627.51290	0.62751	559.327	15.79	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	133.42650	0.13343	110.51290	0.11051	133.426	15.79	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	924.76500	0.92477	1,008.10100	1.00810	924.765	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	38.86500	0.03886	31.10100	0.03110	38.865	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	915.97070	0.91597	999.10350	0.99910	915.971	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	40.07070	0.04007	32.10350	0.03210	40.071	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,829.29430	1.82929	1,919.79310	1.91979	1,829.294	18.40	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	3.39430	0.00339	2.79310	0.00279	3.394	18.40	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	698.96640		0.69897		775.48880	0.77549	698.966	15.65	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	83.06640		0.08307		68.48880	0.06849	83.066	15.65	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	629.91420		0.62991		703.55040	0.70355	629.914	15.66	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	104.01420		0.10401		86.55040	0.08655	104.014	15.66	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,928.49580		1.92850		2,019.13440	2.01913	1,928.496	18.73	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	2.59580		0.00260		2.13440	0.00213	2.596	18.73	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,878.86940		1.87887		1,969.44260	1.96944	1,878.869	18.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	2.96940		0.00297		2.44260	0.00244	2.969	18.56	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.16310		10.16310		10.25490	10.25490		16.74	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	835.96390		0.83596		915.64300	0.91564	835.964	15.51	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	82.86390		0.08286		70.74300	0.07074	82.864	15.51	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	788.33180		0.78833		866.64560	0.86665	788.332	15.51	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	95.23180		0.09523		81.74560	0.08175	95.232	15.51	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	414.93740		0.41494		470.12070	0.47012	414.937	16.55	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	321.83740		0.32184		285.22070	0.28522	321.837	16.55	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	852.12140		0.85212		932.23590	0.93224	852.121	15.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	79.02140		0.07902		67.33590	0.06734	79.021	15.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	844.02620		0.84403		923.92290	0.92392	844.026	15.50	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	80.92620		0.08093		69.02290	0.06902	80.926	15.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.16750		10.16750		10.25930	10.25930		16.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	734.48240		0.73448		810.75900	0.81076	734.482	15.56	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	116.98240		0.11698		101.45900	0.10146	116.982	15.56	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	409.10430		0.40910		463.45090	0.46345	409.104	16.65	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	341.60430		0.34160		304.15090	0.30415	341.604	16.65	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	780.21050		0.78021		857.94910	0.85795	780.211	15.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	102.71050		0.10271		88.64910	0.08865	102.710	15.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	772.49580		0.77250		849.99560	0.85000	772.496	15.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	104.99580		0.10500		90.69560	0.09070	104.996	15.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	764.81810		0.76482		842.07820	0.84208	764.818	15.56	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	107.31810		0.10732		92.77820	0.09278	107.318	15.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.17180		10.17180		10.26370	10.26370		16.72	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	703.46270		0.70346		778.53760	0.77854	703.463	15.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	131.66270		0.13166		114.83760	0.11484	131.663	15.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	634.70170		0.63470		704.79070	0.70479	634.702	15.64	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	162.90170		0.16290		141.09070	0.14109	162.902	15.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	825.22050		0.82522		904.15880	0.90416	825.221	15.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	93.42050		0.09342		80.45880	0.08046	93.420	15.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	817.33550		0.81734		896.04920	0.89605	817.336	15.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	95.53550		0.09554		82.34920	0.08235	95.535	15.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,927.12610		1.92713		2,018.67870	2.01868	1,927.126	17.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	5.32610		0.00533		4.97870	0.00498	5.326	17.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,877.87440		1.87787		1,969.35580	1.96936	1,877.874	17.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	6.07440		0.00607		5.65580	0.00566	6.074	17.32	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	833.14060		0.83314		912.29980	0.91230	833.141	15.50	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	91.34060		0.09134		78.59980	0.07860	91.341	15.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.21530		10.21530		10.30780	10.30780		16.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	890.69940		0.89070		969.75470	0.96975	890.699	15.55	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	115.39940		0.11540		101.95470	0.10195	115.399	15.55	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	882.99990		0.88300		961.83860	0.96184	883.000	15.55	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	117.69990		0.11770		104.03860	0.10404	117.700	15.55	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	701.79210		0.70179		774.58180	0.77458	701.792	15.59	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	186.49210		0.18649		166.78180	0.16678	186.492	15.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,927.21600		1.92722		2,018.88910	2.01889	1,927.216	17.49	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	11.91600		0.01192		11.08910	0.01109	11.916	17.49	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	898.43180		0.89843		977.70170	0.97770	898.432	15.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	113.13180		0.11313		99.90170	0.09990	113.132	15.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.23850		10.23850		10.33140	10.33140		16.94	0.00	5,015	84,338.00

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	8.90	Call	1,385.97970	1.38598	1,474.65520	1.47466	1,385.980	16.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	47.47970	0.04748	43.25520	0.04326	47.480	16.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,360.47200	1.36047	1,448.89400	1.44889	1,360.472	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	49.87200	0.04987	45.39400	0.04539	49.872	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,315.02580	1.31503	1,402.96380	1.40296	1,315.026	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	54.42580	0.05443	49.46380	0.04946	54.426	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,295.05330	1.29505	1,382.76400	1.38276	1,295.053	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	56.55330	0.05655	51.36400	0.05136	56.553	16.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,269.94390	1.26994	1,357.35530	1.35736	1,269.944	15.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	59.34390	0.05934	53.85530	0.05386	59.344	15.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,117.88260	1.11788	1,203.13190	1.20313	1,117.883	15.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	79.38260	0.07938	71.73190	0.07173	79.383	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	842.56410	0.84256	919.03060	0.91903	842.564	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	154.06410	0.15406	137.63060	0.13763	154.064	15.59	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	806.72970	0.80673	882.03330	0.88203	806.730	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	168.22970	0.16823	150.63330	0.15063	168.230	15.60	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	744.43740	0.74444	817.54850	0.81755	744.437	15.63	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	195.93740	0.19594	176.14850	0.17615	195.937	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	737.69450	0.73769	810.55680	0.81056	737.694	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	199.19450	0.19919	179.15680	0.17916	199.195	15.63	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	675.06190	0.67506	742.55210	0.74255	675.062	15.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	236.56190	0.23656	211.15210	0.21115	236.562	15.78	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	646.63780	0.64664	709.88710	0.70989	646.638	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	258.13780	0.25814	228.48710	0.22849	258.138	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	567.55960	0.56756	626.39960	0.62640	567.560	16.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	329.05960	0.32906	294.99960	0.29500	329.060	16.30	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	519.83170	0.51983	575.80520	0.57581	519.832	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	381.33170	0.38133	344.40520	0.34441	381.332	16.55	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	447.50260	0.44750	498.59100	0.49859	447.503	17.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	479.00260	0.47900	437.19100	0.43719	479.003	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	436.07050	0.43607	486.05760	0.48606	436.071	17.09	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	497.57050	0.49757	454.65760	0.45466	497.571	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	400.12500	0.40013	446.94490	0.44694	400.125	17.38	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	561.62500	0.56163	515.54490	0.51554	561.625	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	352.04630	0.35205	394.98190	0.39498	352.046	17.83	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	663.54630	0.66355	613.58190	0.61358	663.546	17.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	337.45790	0.33746	379.16660	0.37917	337.458	17.98	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	698.95790	0.69896	647.76660	0.64777	698.958	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	310.26280	0.31026	349.62550	0.34963	310.263	18.27	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	771.76280	0.77176	718.22550	0.71823	771.763	18.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	285.72780	0.28573	322.67920	0.32268	285.728	18.57	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	847.22780	0.84723	791.27920	0.79128	847.228	18.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	243.55700	0.24356	276.13980	0.27614	243.557	19.20	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,005.05700	1.00506	944.73980	0.94474	1,005.057	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	208.76980	0.20877	237.66020	0.23766	208.770	19.82	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,170.26980	1.17027	1,106.26020	1.10626	1,170.270	19.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	186.60960	0.18661	213.16880	0.21317	186.610	20.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,298.10960	1.29811	1,231.76880	1.23177	1,298.110	20.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	167.17760	0.16718	191.60990	0.19161	167.178	20.73	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,428.67760	1.42868	1,360.20990	1.36021	1,428.678	20.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	145.17170	0.14517	166.95510	0.16696	145.172	21.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,606.67170	1.60667	1,535.55510	1.53556	1,606.672	21.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	118.90230	0.11890	137.37060	0.13737	118.902	22.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,880.40230	1.88040	1,805.97060	1.80597	1,880.402	22.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,524.78160	1.52478	1,614.62620	1.61463	1,524.782	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	36.28160	0.03628	33.22620	0.03323	36.282	16.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	97.87150	0.09787	111.38830	0.11139	97.871	23.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,209.37150	2.20937	2,129.98830	2.12999	2,209.371	23.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	95.36070	0.09536	106.38970	0.10639	95.361	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,356.86070	2.35686	2,274.98970	2.27499	2,356.861	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,841.18500	2.84118	2,933.87640	2.93388	2,841.185	19.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.68500	0.00269	2.47640	0.00248	2.685	19.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,247.20320	2.24720	2,339.61720	2.33962	2,247.203	18.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	8.70320	0.00870	8.21720	0.00822	8.703	18.28	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.25300	10.25300	10.34610	10.34610		16.88	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	826.72300	0.82672	902.27700	0.90228	826.723	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	173.72300	0.17372	156.17700	0.15618	173.723	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	819.66950	0.81967	894.99200	0.89499	819.669	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	176.66950	0.17667	158.89200	0.15889	176.670	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	833.81060	0.83381	909.59460	0.90959	833.811	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	170.81060	0.17081	153.49460	0.15349	170.811	15.55	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.30500	10.30500	10.39850	10.39850		16.93	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	448.69260	0.44869	495.58300	0.49558	448.693	17.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	663.69260	0.66369	617.08300	0.61708	663.693	17.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	445.43510	0.44544	492.09320	0.49209	445.435	17.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	670.43510	0.67044	623.59320	0.62359	670.435	17.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	603.81410	0.60381	660.89630	0.66090	603.814	16.46	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	418.81410	0.41881	382.39630	0.38240	418.814	16.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	451.97700	0.45198	499.09770	0.49910	451.977	17.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	656.97700	0.65698	610.59770	0.61060	656.977	17.51	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.34980	10.34980	10.44340	10.44340		17.03	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,350.02820	1.35003	1,437.15040	1.43715	1,350.028	15.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	100.22820	0.10023	93.75040	0.09375	100.228	15.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,341.42770	1.34143	1,428.44690	1.42845	1,341.428	15.69	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	101.62770	0.10163	95.04690	0.09505	101.628	15.69	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,358.64700	1.35865	1,445.87070	1.44587	1,358.647	15.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	98.84700	0.09885	92.47070	0.09247	98.847	15.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.37440	10.37440	10.46810	10.46810		17.00	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	994.34330	0.99434	1,068.97550	1.06898	994.343	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	219.94330	0.21994	200.87550	0.20088	219.943	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	895.18120	0.89518	967.22320	0.96722	895.181	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	270.78120	0.27078	249.12320	0.24912	270.781	15.63	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,253.83550	1.25384	1,339.34110	1.33934	1,253.836	15.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	129.43550	0.12944	121.24110	0.12124	129.435	15.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,001.19320	1.00119	1,075.99620	1.07600	1,001.193	15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	216.79320	0.21679	197.89620	0.19790	216.793	15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	495.05110	0.49505	541.77870	0.54178	495.051	17.76	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	770.65110	0.77065	723.67870	0.72368	770.651	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	987.52320	0.98752	1,061.98410	1.06198	987.523	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	223.12320	0.22312	203.88410	0.20388	223.123	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	927.48000	0.92748	1,000.39450	1.00039	927.480	15.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	253.08000	0.25308	232.29450	0.23229	253.080	15.60	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	345.12400	0.34512	380.70280	0.38070	345.124	19.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,220.72400	1.22072	1,162.60280	1.16260	1,220.724	19.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	581.07910	0.58108	632.94040	0.63294	581.079	17.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	606.67910	0.60668	564.84040	0.56484	606.679	17.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	544.76130	0.54476	594.57680	0.59458	544.761	17.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	670.36130	0.67036	626.47680	0.62648	670.361	17.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	230.64900	0.23065	256.70790	0.25671	230.649	21.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,856.24900	1.85625	1,788.60790	1.78861	1,856.249	21.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	399.14250	0.39914	438.98650	0.43899	399.143	18.67	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,024.74250	1.02474	970.88650	0.97089	1,024.743	18.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	365.50570	0.36551	402.72450	0.40272	365.506	19.07	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,141.10570	1.14111	1,084.62450	1.08462	1,141.106	19.07	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	182.41260	0.18241	195.15480	0.19515	182.413	23.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,508.01260	2.50801	2,427.05480	2.42705	2,508.013	23.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	300.06450	0.30006	332.28800	0.33229	300.065	19.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,425.66450	1.42566	1,364.18800	1.36419	1,425.665	19.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	262.17380	0.26217	291.09890	0.29110	262.174	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,637.77380	1.63777	1,572.99890	1.57300	1,637.774	20.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,734.98300	1.73498	1,825.23220	1.82523	1,734.983	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	60.58300	0.06058	57.13220	0.05713	60.583	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	204.34460	0.20434	227.91920	0.22792	204.345	21.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,079.94460	2.07994	2,009.81920	2.00982	2,079.945	21.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	187.58140	0.18758	203.73700	0.20374	187.581	22.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,313.18140	2.31318	2,235.63700	2.23564	2,313.181	22.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,689.47460	2.68947	2,783.05470	2.78305	2,689.475	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.07460	0.01507	14.95470	0.01495	15.075	18.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,203.41200	2.20341	2,296.21850	2.29622	2,203.412	17.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.01200	0.02901	28.11850	0.02812	29.012	17.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.37730	10.37730	10.47100	10.47100		17.12	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,385.46260	1.38546	1,471.53260	1.47153	1,385.463	15.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	108.16260	0.10816	100.53260	0.10053	108.163	15.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,376.92330	1.37692	1,462.87390	1.46287	1,376.923	15.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	109.62330	0.10962	101.87390	0.10187	109.623	15.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,394.01630	1.39402	1,480.20620	1.48021	1,394.016	15.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	106.71630	0.10672	99.20620	0.09921	106.716	15.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.47940	10.47940	10.57490	10.57490		17.17	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	909.33130	0.90933	978.96680	0.97897	909.331	15.81	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	379.93130	0.37993	354.06680	0.35407	379.931	15.81	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	903.68500	0.90368	973.14250	0.97314	903.685	15.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	384.28500	0.38428	358.24250	0.35824	384.285	15.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	915.00570	0.91501	984.81920	0.98482	915.006	15.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	375.60570	0.37561	349.91920	0.34992	375.606	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.50680	10.50680	10.60290	10.60290		17.12	0.00	0	3,270.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,158.25240	1.15825	1,235.02030	1.23502	1,158.252	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	251.45240	0.25145	232.12030	0.23212	251.452	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,030.53540	1.03054	1,103.99580	1.10400	1,030.535	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	323.73540	0.32374	301.09580	0.30110	323.735	15.62	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,460.60590	1.46061	1,548.61090	1.54861	1,460.606	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	153.80590	0.15381	145.71090	0.14571	153.806	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,164.92920	1.16493	1,241.86150	1.24186	1,164.929	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	248.12920	0.24813	228.96150	0.22896	248.129	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	354.48970	0.35449	390.01680	0.39002	354.490	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,747.68970	1.74769	1,687.11680	1.68712	1,747.690	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,151.60320	1.15160	1,228.20940	1.22821	1,151.603	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	254.80320	0.25480	235.30940	0.23531	254.803	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,061.42470	1.06142	1,135.72150	1.13572	1,061.425	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	304.62470	0.30462	282.82150	0.28282	304.625	15.57	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	258.31180	0.25831	279.04080	0.27904	258.312	23.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,651.51180	2.65151	2,576.14080	2.57614	2,651.512	23.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	596.77050	0.59677	648.46720	0.64847	596.771	17.81	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	889.97050	0.88997	845.56720	0.84557	889.971	17.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	405.02980	0.40503	444.19550	0.44420	405.030	19.69	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,498.22980	1.49823	1,441.29550	1.44130	1,498.230	19.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,627.73730	1.62774	1,717.27080	1.71727	1,627.737	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	120.93730	0.12094	114.37080	0.11437	120.937	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	312.73030	0.31273	344.91360	0.34491	312.730	21.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,005.93030	2.00593	1,942.01360	1.94201	2,005.930	21.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	278.11080	0.27811	307.39310	0.30739	278.111	21.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,271.31080	2.27131	2,204.49310	2.20449	2,271.311	21.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,115.51200		2.11551	2,209.05450	2.20905	2,115.512	16.39	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	58.71200		0.05871	56.15450	0.05615	58.712	16.39	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,844.88580		1.84489	1,935.97440	1.93597	1,844.886	16.05	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	88.08580		0.08809	83.07440	0.08307	88.086	16.05	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000		0.00	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00	
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00	
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000	9.97000	9.97000		0.00	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future			10.57340		10.57340	10.66850	10.66850		17.45	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,721.58580		2.72159	2,814.73890	2.81474	2,721.586	17.45	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	48.18580		0.04819	46.23890	0.04624	48.186	17.45	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,253.93640		2.25394	2,345.07680	2.34508	2,253.936	16.43	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	80.53640		0.08054	76.57680	0.07658	80.536	16.43	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,819.77780		1.81978	1,906.23530	1.90624	1,819.778	16.02	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	146.37780		0.14638	137.73530	0.13774	146.378	16.02	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,103.10500		1.10311	1,172.30720	1.17231	1,103.105	16.05	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	429.70500		0.42971	403.80720	0.40381	429.705	16.05	0.00	0	6.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	916.48580		0.91649	974.61860	0.97462	916.486	16.84	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	633.08580		0.63309	596.11860	0.59612	633.086	16.84	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	912.33320		0.91233	970.29380	0.97029	912.333	16.86	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	638.93320		0.63893	601.79380	0.60179	638.933	16.86	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	908.20420		0.90820	965.99300	0.96599	908.204	16.88	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	644.80420		0.64480	607.49300	0.60749	644.804	16.88	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	680.45850		0.68046	730.20500	0.73020	680.459	18.22	0.00	0	6.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,057.05850		1.05706	1,011.70500	1.01171	1,057.059	18.22	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	426.89150		0.42689	462.41520	0.46242	426.892	20.51	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,953.49150		1.95349	1,893.91520	1.89392	1,953.491	20.51	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	358.07300		0.35807	388.98510	0.38899	358.073	21.49	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,384.67300		2.38467	2,320.48510	2.32049	2,384.673	21.49	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	331.14320		0.33114	349.73630	0.34974	331.143	23.42	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,907.74320		2.90774	2,831.23630	2.83124	2,907.743	23.42	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future			10.60970		10.60970	10.70390	10.70390		17.76	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,151.97560		1.15198	1,215.10560	1.21511	1,151.976	16.46	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	542.27560		0.54228	511.20560	0.51121	542.276	16.46	0.00	0	6.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	768.56510		0.76857	816.29380	0.81629	768.565	18.42	0.00	0	6.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,158.86510		1.15887	1,112.39380	1.11239	1,158.865	18.42	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,186.35590		2.18636	2,270.41680	2.27042	2,186.356	16.30	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	126.65590		0.12666	116.51680	0.11652	126.656	16.30	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,380.18680		1.38019	1,450.72280	1.45072	1,380.187	16.00	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	370.48680		0.37049	346.82280	0.34682	370.487	16.00	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,683.45180		2.68345	2,772.52430	2.77252	2,683.452	17.15	0.00	0	200.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	73.75180		0.07375	68.62430	0.06862	73.752	17.15	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,273.65470		2.27365	2,360.05790	2.36006	2,273.655	16.40	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	113.95470		0.11395	106.15790	0.10616	113.955	16.40	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,229.08850		2.22909	2,315.13530	2.31514	2,229.089	16.32	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	119.38850		0.11939	111.23530	0.11124	119.389	16.32	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future			10.76120		10.76120	10.85160	10.85160		18.19	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,033.30180		2.03330	2,089.23850	2.08924	2,033.302	16.73	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	422.10180		0.42210	387.63850	0.38764	422.102	16.73	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,999.29420		1.99929	2,054.82820	2.05483	1,999.294	16.73	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	438.09420		0.43809	403.22820	0.40323	438.094	16.73	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,965.66860		1.96567	2,020.80650	2.02081	1,965.669	16.74	0.00	0	0.00	
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	454.46860		0.45447	419.20650	0.41921	454.469	16.74	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI				10.11170	10.11170		10.20260	10.20260		16.85	0.00	0	664.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future											
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	22,078.66030	0.22079	25,771.78010	0.25772	22,078.660	17.75	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	45,908.66030	0.45909	40,511.78010	0.40512	45,908.660	17.75	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	122,427.51180	1.22428	131,270.31360	1.31270	122,427.512	16.56	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,257.51180	0.01258	1,010.31360	0.01010	1,257.512	16.56	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	121,460.80250	1.21461	130,297.42060	1.30297	121,460.803	16.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,290.80250	0.01291	1,037.42060	0.01037	1,290.803	16.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	60,607.93450	0.60608	67,933.24240	0.67933	60,607.935	15.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,437.93450	0.09438	7,673.24240	0.07673	9,437.934	15.74	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	123,395.04460	1.23395	132,243.85270	1.32244	123,395.045	16.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	1,225.04460	0.01225	983.85270	0.00984	1,225.045	16.60	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	87,925.52230	0.87926	95,684.03920	0.95684	87,925.522	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	14,075.52230	0.14076	12,544.03920	0.12544	14,075.522	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	87,184.92220	0.87185	94,921.40760	0.94921	87,184.922	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,334.92220	0.14335	12,781.40760	0.12781	14,334.922	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	88,669.45600	0.88669	96,449.83190	0.96450	88,669.456	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	13,819.45600	0.13819	12,309.83190	0.12310	13,819.456	15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.23850	10.23850	10.33140	10.33140		16.94	0.00	0	10.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	66,387.63560	0.66388	62,020.28750	0.62020	66,387.636	17.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.37440	10.37440	10.46810	10.46810		17.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	54,476.13310	0.54476	59,457.68320	0.59458	54,476.133	17.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	67,036.13310	0.67036	62,647.68320	0.62648	67,036.133	17.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	54,127.54730	0.54128	59,087.72840	0.59088	54,127.547	17.40	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	67,687.54730	0.67688	63,277.72840	0.63278	67,687.547	17.40	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	54,827.63560	0.54828	59,830.28750	0.59830	54,827.636	17.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.23310	15.23310	15.56350	15.56350		15.51	0.00	794	28,217.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	697.71040	0.69771	944.54450	0.94454	697.710	15.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	204.61040	0.20461	121.04450	0.12104	204.610	15.02	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	691.21510	0.69122	936.76760	0.93677	691.215	15.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	208.11510	0.20812	123.26760	0.12327	208.115	15.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	684.75610	0.68476	929.20780	0.92921	684.756	15.04	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	211.65610	0.21166	125.70780	0.12571	211.656	15.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	899.46280	0.89946	1,122.61710	1.12262	899.463	15.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	393.26280	0.39326	280.71710	0.28072	393.263	15.23	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.41620	15.41620	15.75190	15.75190		15.78	0.00	250	9,489.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	910.84900	0.91085	1,136.23780	1.13624	910.849	15.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	384.64900	0.38465	274.33780	0.27434	384.649	15.21	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	905.14210	0.90514	1,129.41690	1.12942	905.142	15.22	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	388.94210	0.38894	277.51690	0.27752	388.942	15.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	261.33560	0.26134	195.20490	0.19520	261.336	14.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,568.36520	1.56837	1,839.25280	1.83925	1,568.365	14.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	264.06520	0.26407	196.95280	0.19695	264.065	14.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.61430	15.61430	15.95230	15.95230		15.94	0.00	300	2,129.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,582.92540	1.58293	1,855.77330	1.85577	1,582.925	14.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	258.62540	0.25863	193.47330	0.19347	258.625	14.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,575.63560	1.57564	1,847.50490	1.84750	1,575.636	14.83	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	896.40150	0.89640	1,052.86390	1.05286	896.401	16.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	1,137.80150	1.13780	952.96390	0.95296	1,137.801	16.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	892.84330	0.89284	1,048.79660	1.04880	892.843	16.44	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	1,144.24330	1.14424	958.89660	0.95890	1,144.243	16.44	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			15.80860	15.80860	16.14990	16.14990		16.13	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	899.96870	0.89997	1,056.94770	1.05695	899.969	16.42	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	1,131.36870	1.13137	947.04770	0.94705	1,131.369	16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10111		0.10111		0.10242	0.10242				269.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future	1,149.64930	0.01150	1,269.09510	0.01269	1,149.649	19.83	19.83	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future	38.44930	0.00038	27.09510	0.00027	38.449	19.83	19.83	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future	433.26400	0.00433	505.61830	0.00506	433.264	20.77	20.77	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future	322.06400	0.00322	263.61830	0.00264	322.064	20.77	20.77	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future	138.83050	0.00139	166.68040	0.00167	138.830	23.78	23.78	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future	1,027.63050	0.01028	924.68040	0.00925	1,027.631	23.78	23.78	0.00	0	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10245		0.10245		0.10379	0.10379				14,250.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,357.06360	0.01357	1,474.63560	0.01475	1,357.064	20.01	20.01	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	112.36360	0.00112	95.63560	0.00096	112.364	20.01	20.01	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	693.22430	0.00693	773.07460	0.00773	693.224	20.92	20.92	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future	448.52430	0.00449	394.07460	0.00394	448.524	20.92	20.92	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future	344.68890	0.00345	391.24730	0.00391	344.689	23.20	23.20	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future	1,099.98890	0.01100	1,012.24730	0.01012	1,099.989	23.20	23.20	0.00	0	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.06000	13.06000	13.23740	13.23740		16.09	0.00	2,033	0	72,813.00
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future	1,104.94360	1.10494	1,267.42200	1.26742	1,104.944	14.34	14.34	0.00	0	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future	34.94360	0.03494	20.02200	0.02002	34.944	14.34	14.34	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future	1,096.06110	1.09606	1,258.16800	1.25817	1,096.061	14.35	14.35	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future	36.06110	0.03606	20.76800	0.02077	36.061	14.35	14.35	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future	1,087.20490	1.08720	1,248.93560	1.24894	1,087.205	14.37	14.37	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future	1,515.97030	1.51597	1,359.60280	1.35960	1,515.970	20.07	20.07	0.00	0	0	0.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future	1,768.86210	1.76886	1,945.71420	1.94571	1,768.862	16.52	16.52	0.00	0	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future	8.86210	0.00886	8.31420	0.00831	8.862	16.52	16.52	0.00	0	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future	1,571.17510	1.57118	1,747.64510	1.74765	1,571.175	15.42	15.42	0.00	0	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future	11.17510	0.01118	10.24510	0.01025	11.175	15.42	15.42	0.00	0	0	400.00
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future	270.14990	0.27015	202.35890	0.20236	270.150	15.71	15.71	0.00	0	0	0.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future	1,521.86980	1.52187	1,698.21500	1.69821	1,521.870	15.14	15.14	0.00	0	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future	11.86980	0.01187	10.81500	0.01081	11.870	15.14	15.14	0.00	0	0	500.00
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future	162.57220	0.16257	206.04130	0.20604	162.572	18.10	18.10	0.00	0	0	31,212.00
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future	902.57220	0.90257	768.64130	0.76864	902.572	18.10	18.10	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future	75.97030	0.07597	97.00280	0.09700	75.970	20.07	20.07	0.00	0	0	7,900.00
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future	73.83710	0.07384	47.49500	0.04750	73.837	14.68	14.68	0.00	0	0	200.00
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future	805.02050	0.80502	950.77610	0.95078	805.021	14.81	14.81	0.00	0	0	200.00
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future	95.02050	0.09502	63.37610	0.06338	95.020	14.81	14.81	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future	661.17540	0.66118	793.43180	0.79343	661.175	15.15	15.15	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future	151.17540	0.15118	106.03180	0.10603	151.175	15.15	15.15	0.00	0	0	46,000.00
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future	480.14990	0.48015	589.75890	0.58976	480.150	15.71	15.71	0.00	0	0	200.00
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future	37.20490	0.03720	21.53560	0.02154	37.205	14.37	14.37	0.00	0	0	0.00
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future	1,052.06190	1.05206	1,212.22940	1.21223	1,052.062	14.42	14.42	0.00	0	0	400.00
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future	42.06190	0.04206	24.82940	0.02483	42.062	14.42	14.42	0.00	0	0	0.00
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future	1,008.79230	1.00879	1,166.88200	1.16688	1,008.792	14.48	14.48	0.00	0	0	500.00
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future	48.79230	0.04879	29.48200	0.02948	48.792	14.48	14.48	0.00	0	0	30,800.00
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future	883.83710	0.88384	1,034.89500	1.03490	883.837	14.68	14.68	0.00	0	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	0.00
€ / R	On	21/11/2013	11.90	Call	Any day expiry	480.35640	0.48036	481.70990	0.48171	480.356	13.04	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Put	Any day expiry	304.65640	0.30466	306.00990	0.30601	304.656	13.04	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Call	Any day expiry	475.13400	0.47513	476.49170	0.47649	475.134	13.05	13.05	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Put	Any day expiry	309.43400	0.30943	310.79170	0.31079	309.434	13.05	13.05	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Call	Any day expiry	485.62430	0.48562	486.97350	0.48697	485.624	13.03	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Put	Any day expiry	299.92430	0.29992	301.27350	0.30127	299.924	13.03	13.03	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	961.23970	0.96124	1,102.99920	1.10300	961.240	15.09	15.09	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	230.63970	0.23064	191.89920	0.19190	230.640	15.09	15.09	0.00	0	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	893.70850	0.89371	1,031.14540	1.03115	893.709	15.12	15.12	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	263.10850	0.26311	220.04540	0.22005	263.108	15.12	15.12	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	627.87460	0.62787	732.58240	0.73258	627.875	16.02	16.02	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	497.27460	0.49727	421.48240	0.42148	497.275	16.02	16.02	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,747.24590		1.74725	1,919.83970	1.91984	1,747.246	15.80	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	59.64590		0.05965	51.73970	0.05174	59.646	15.80	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,068.43400		2.06843	2,244.63150	2.24463	2,068.434	16.50	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	37.83400		0.03783	33.53150	0.03353	37.834	16.50	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,839.91690		1.83992	2,013.74900	2.01375	1,839.917	16.01	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	52.31690		0.05232	45.64900	0.04565	52.317	16.01	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,793.47070		1.79347	1,966.70510	1.96671	1,793.471	15.90	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	55.87070		0.05587	48.60510	0.04861	55.871	15.90	0.00	0	0.00	
€ / R	On 13/12/2013	Foreign Exchange Future			13.23060		13.23060	13.41110	13.41110		16.29	0.00	0	31,630.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	289.58320		0.28958	252.08650	0.25209	289.583	14.96	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,198.99910		1.19900	1,342.28740	1.34229	1,198.999	14.97	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	292.89910		0.29290	255.08740	0.25509	292.899	14.97	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future			13.41610		13.41610	13.59720	13.59720		16.28	0.00	0	7,837.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,212.39160		1.21239	1,356.30900	1.35631	1,212.392	14.96	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	286.29160		0.28629	249.10900	0.24911	286.292	14.96	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,205.68320		1.20568	1,349.28650	1.34929	1,205.683	14.96	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	791.24370		0.79124	883.38120	0.88338	791.244	16.77	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	993.24370		0.99324	901.88120	0.90188	993.244	16.77	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	787.77760		0.78778	879.57840	0.87958	787.778	16.78	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	999.77760		0.99978	908.07840	0.90808	999.778	16.78	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future			13.59800		13.59800	13.78150	13.78150		16.45	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	794.72730		0.79473	887.15970	0.88716	794.727	16.75	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	986.72730		0.98673	895.65970	0.89566	986.727	16.75	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,070.28530		1.07029	988.16590	0.98817	1,070.285	16.81	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,132.39880		1.13240	1,226.69590	1.22670	1,132.399	16.83	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,076.69880		1.07670	994.29590	0.99430	1,076.699	16.83	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,128.82100		1.12882	1,222.83520	1.22284	1,128.821	16.84	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,083.12100		1.08312	1,000.43520	1.00044	1,083.121	16.84	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future			13.75570		13.75570	13.93240	13.93240		16.91	0.00	0	1,000.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,135.98530		1.13599	1,230.56590	1.23057	1,135.985	16.81	0.00	0	0.00	
2025	On 01/08/2013	Bond Future			109.62581		109.62581	109.62244	109.62244		0.00	0.00	0	0.00	
2025	On 01/08/2013	Bond Future			0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2025	On 01/08/2013	Bond Future	117.99	Put	8,364.19000		8.36419	8,367.56000	8.36756	8,364.190	0.00	0.00	0	0.00	
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2025	On 01/08/2013	Bond Future	118.00	Put	8,374.19000		8.37419	8,377.56000	8.37756	8,374.190	0.00	0.00	0	0.00	
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2025	On 01/08/2013	Bond Future	118.01	Put	8,384.19000		8.38419	8,387.56000	8.38756	8,384.190	0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future			103.51568		103.51568	103.51067	103.51067		0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future	114.99	Put	11,474.32000		11.47432	11,479.33000	11.47933	11,474.320	0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future	115.00	Put	11,484.32000		11.48432	11,489.33000	11.48933	11,484.320	0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2038	On 01/08/2013	Bond Future	115.01	Put	11,494.32000		11.49432	11,499.33000	11.49933	11,494.320	0.00	0.00	0	0.00	
2050	On 01/08/2013	Bond Future			105.87024		105.87024	105.86488	105.86488		0.00	0.00	0	122.00	
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2050	On 01/08/2013	Bond Future	118.99	Put	13,119.76000		13.11976	13,125.12000	13.12512	13,119.760	0.00	0.00	0	0.00	
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2050	On 01/08/2013	Bond Future	119.00	Put	13,129.76000		13.12976	13,135.12000	13.13512	13,129.760	0.00	0.00	0	0.00	
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000	0.00000	0.00000		0.00	0.00	0	0.00	
2050	On 01/08/2013	Bond Future	119.01	Put	13,139.76000		13.13976	13,145.12000	13.14512	13,139.760	0.00	0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000		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
AL37	On 01/08/2013	Index Future			402.88300		402.88300		401.36100	401.36100			0.00	0	56.00
AL37	On 07/11/2013	Index Future			408.56700		408.56700		407.02300	407.02300			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			478.58300		478.58300		477.44300	477.44300			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			485.33400		485.33400		484.17900	484.17900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			430.68900		430.68900		429.54700	429.54700			0.00	0	738.00
ALBI	On 07/11/2013	Index Future			436.76500		436.76500		435.60700	435.60700			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22480		9.22480		9.20020	9.20020		14.32	0.00	1	8,439.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	203.86190		0.20386		195.46290	0.19546	203.862	14.40	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	279.06190		0.27906		295.26290	0.29526	279.062	14.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	17.29790		0.01730		17.33720	0.01734	17.298	15.64	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,092.49790		1.09250		1,117.13720	1.11714	1,092.498	15.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	426.31940		0.42632		410.51600	0.41052	426.319	14.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	73.86620		0.07387		80.99310	0.08099	73.866	13.93	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	433.27150		0.43327		417.29850	0.41730	433.272	14.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	98.47150		0.09847		107.09850	0.10710	98.471	14.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	101.51940		0.10152		110.31600	0.11032	101.519	14.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	419.43140		0.41943		403.79850	0.40380	419.431	14.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	104.63140		0.10463		113.59850	0.11360	104.631	14.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	757.02020		0.75702		734.98420	0.73498	757.020	14.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	32.22020		0.03222		34.78420	0.03478	32.220	14.93	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	498.66620		0.49867		481.19310	0.48119	498.666	13.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,022.77190		1.02277		1,003.35100	1.00335	1,022.772	13.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	37.87190		0.03787		41.95100	0.04195	37.872	13.28	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	771.19310		0.77119		754.09500	0.75409	771.193	13.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	86.29310		0.08629		92.69500	0.09270	86.293	13.40	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	345.12260		0.34512		335.60050	0.33560	345.123	14.28	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	360.22260		0.36022		374.20050	0.37420	360.223	14.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	233.90320		0.23390		227.79850	0.22780	233.903	14.76	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	549.00320		0.54900		566.39850	0.56640	549.003	14.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	88.85030		0.08885		87.06320	0.08706	88.850	15.85	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,103.95030		1.10395		1,125.66320	1.12566	1,103.950	15.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	56.97630		0.05698		55.49140	0.05549	56.976	16.22	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,372.07630		1.37208		1,394.09140	1.39409	1,372.076	16.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	281.18790		0.28119		273.58020	0.27358	281.188	14.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	456.28790		0.45629		472.18020	0.47218	456.288	14.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	277.55260		0.27755		270.05890	0.27006	277.553	14.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	462.65260		0.46265		478.65890	0.47866	462.653	14.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.28490		9.28490		9.26140	9.26140		14.28	0.00	0	9,915.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	273.95810		0.27396		266.57750	0.26658	273.958	14.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	469.05810		0.46906		485.17750	0.48518	469.058	14.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	534.67680		0.53468		550.23600	0.55024	534.677	14.32	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	383.53210		0.38353		376.03940	0.37604	383.532	14.29	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	522.23210		0.52223		537.53940	0.53754	522.232	14.29	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	379.73910		0.37974		372.36950	0.37237	379.739	14.30	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	528.43910		0.52844		543.86950	0.54387	528.439	14.30	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.35130		9.35130		9.32850	9.32850		14.08	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	375.97680		0.37598		368.73600	0.36874	375.977	14.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	339.38060		0.33938		335.95870	0.33596	339.381	14.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	832.58060		0.83258		849.75870	0.84976	832.581	14.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	345.02370		0.34502		341.45730	0.34146	345.024	14.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	818.22370		0.81822		835.25730	0.83526	818.224	14.71	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	342.18850		0.34219		338.69810	0.33870	342.188	14.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	825.38850		0.82539		842.49810	0.84250	825.389	14.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.41680		9.41680		9.39620	9.39620		14.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	168.71140		0.16871		171.08100	0.17108	168.711	15.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.27620		9.27620		9.26190	9.26190		14.54	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,185.40540		2.18541	2,173.07570	2.17308		2,185.405	15.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	159.20540		0.15921	161.17570	0.16118		159.205	15.48	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,140.09280		2.14009	2,127.96030	2.12796		2,140.093	15.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	163.89280		0.16389	166.06030	0.16606		163.893	15.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,094.91140		2.09491	2,082.98100	2.08298		2,094.911	15.18	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.60220		9.60220	9.66810	9.66810			15.65	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	593.04900		0.59305	645.47370	0.64547		593.049	15.54	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	80.84900		0.08085	67.37370	0.06737		80.849	15.54	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	585.21230		0.58521	637.36720	0.63737		585.212	15.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	83.01230		0.08301	69.26720	0.06927		83.012	15.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	577.58590		0.57759	629.30090	0.62930		577.586	15.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	85.38590		0.08539	71.20090	0.07120		85.386	15.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	295.58100		0.29558	322.56780	0.32257		295.581	15.77	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	553.48100		0.55348	512.96780	0.51297		553.481	15.77	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.70210		9.70210	9.76960	9.76960			15.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	302.20980		0.30221	329.63790	0.32964		302.210	15.72	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	540.10980		0.54011	500.03790	0.50004		540.110	15.72	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	298.87930		0.29888	326.08610	0.32609		298.879	15.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	546.77930		0.54678	506.48610	0.50649		546.779	15.75	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			195.69130		195.69130	-252.11530	-252.11530				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			439.60100		439.60100	471.47270	471.47270				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			621.62180		621.62180	681.56130	681.56130				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			185.53630		185.53630	287.94060	287.94060				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			88.66630		88.66630	91.88990	91.88990				0.00	0	5,000.00
CF CANDO CADV	On 05/07/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				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			0.00000		0.00000	0.36000	0.36000				0.00	0	10.00
CF CANDO CAEB	On 05/07/2013	Can-Do Future			0.00000		0.00000	0.16140	0.16140				0.00	0	10.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			89.48000		89.48000	85.86650	85.86650				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			51.74760		51.74760	60.80140	60.80140				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			1,186.78750		1,186.78750	1,555.70720	1,555.70720				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			47.28660		47.28660	655.87580	655.87580				0.00	0	0.00

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			10.58040		10.58040		10.75860	10.75860		17.13	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	802.83840		0.80284	958.61330	0.95861	802.838		16.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	62.43840		0.06244	40.01330	0.04001	62.438		16.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	794.63960		0.79464	949.87140	0.94987	794.640		16.19	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	64.23960		0.06424	41.27140	0.04127	64.240		16.19	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	786.47920		0.78648	941.15990	0.94116	786.479		16.20	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	66.07920		0.06608	42.55990	0.04256	66.079		16.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	448.24530		0.44825	536.48420	0.53648	448.245		17.14	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	534.34530		0.53435	440.18420	0.44018	534.345		17.14	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	456.01590		0.45602	545.76740	0.54577	456.016		17.09	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	522.11590		0.52212	429.46740	0.42947	522.116		17.09	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	452.11450		0.45211	541.11020	0.54111	452.114		17.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	528.21450		0.52821	434.81020	0.43481	528.214		17.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.72390		10.72390	10.90630	10.90630			17.00	0.00	0	50.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64030		1.64030	1.65290	1.65290			16.34	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,559.89840		0.15599	1,675.58950	0.16756	1,559.898		16.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	56.89840		0.00569	46.58950	0.00466	56.898		16.77	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,469.02820		0.14690	1,583.18900	0.15832	1,469.028		16.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	66.02820		0.00660	54.18900	0.00542	66.028		16.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,381.15700		0.13812	1,493.55660	0.14936	1,381.157		16.51	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	78.15700		0.00782	64.55660	0.00646	78.157		16.51	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	632.04100		0.06320	702.27370	0.07023	632.041		16.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	834.04100		0.08340	771.27370	0.07713	834.041		16.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64980		1.64980	1.66310	1.66310			16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	713.29040		0.07133	789.56120	0.07896	713.290		16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	715.29040		0.07153	658.56120	0.06586	715.290		16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	671.57410		0.06716	744.80900	0.07448	671.574		16.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	773.57410		0.07736	713.80900	0.07138	773.574		16.41	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.11159		109.11159	109.10602	109.10602				0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	5,878.41000		5.87841	5,883.98000	5.88398	5,878.410			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	5,888.41000		5.88841	5,893.98000	5.89398	5,888.410			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	5,898.41000		5.89841	5,903.98000	5.90398	5,898.410			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.23159		87.21815	9.25292	87.04871				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	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,874.05000		1.87405	2,043.49000	2.04349	1,874.050			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,166.82000		76.16682	75,997.38000	75.99738	76,166.820			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.34463		84.66731	9.36669	84.49554				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,096.93000		7.09693	7,268.70000	7.26870	7,096.930			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,008.65000		7.00865	7,180.42000	7.18042	7,008.650			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

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	6,920.50000		6.92050		7,092.27000	7.09227	6,920.500		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			429.96400		429.96400		428.74300	428.74300			0.00	0	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	160,260.00000		16.02600		172,470.00000	17.24700	160,260.000		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	160,360.00000		16.03600		172,570.00000	17.25700	160,360.000		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	160,460.00000		16.04600		172,670.00000	17.26700	160,460.000		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	99,800.00000		9.98000		112,180.00000	11.21800	99,800.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			436.03000		436.03000		434.79200	434.79200			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	99,600.00000		9.96000		111,980.00000	11.19800	99,600.000		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	99,700.00000		9.97000		112,080.00000	11.20800	99,700.000		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			194.24100		194.24100		194.04700	194.04700			25,251,330.00	13	1,064.00
IGOV	On 07/11/2013	Index Future			197.00700		197.00700		196.81100	196.81100			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			518.49600		518.49600		518.42100	518.42100			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			5.15000		94.85000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.20000		94.80000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.26000		94.74000		5.25000	94.75000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.33000		94.67000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.40000		94.60000		5.34000	94.66000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.47000		94.53000		5.47500	94.52500			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.53000		94.47000		5.52000	94.48000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.74000		94.26000		5.72000	94.28000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.04000		93.96000		6.02000	93.98000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.32000		93.68000		6.31000	93.69000			0.00	0	0.00

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	6.63000	93.37000		6.60000	93.40000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.87000	93.13000		6.86000	93.14000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.92110	7.92110		7.89740	7.89740		11.26	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	380.82150	0.38082	0.10008	361.97150	0.36197	380.822	11.85	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	49.72150	0.04972	0.10008	54.57150	0.05457	49.721	11.85	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	372.85770	0.37286	0.10008	354.21470	0.35421	372.858	11.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	51.75770	0.05176	0.10008	56.81470	0.05681	51.758	11.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	364.96070	0.36496	0.10008	346.53080	0.34653	364.961	11.81	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	53.86070	0.05386	0.10008	59.13080	0.05913	53.861	11.81	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	209.98620	0.20999	0.10008	208.51280	0.20851	209.986	13.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	379.38620	0.37939	0.10008	401.01280	0.40101	379.386	13.40	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.97060	7.97060		7.94750	7.94750		12.96	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	206.59120	0.20659	0.10008	205.24540	0.20525	206.591	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	385.99120	0.38599	0.10008	407.74540	0.40775	385.991	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	203.24800	0.20325	0.10008	202.02550	0.20203	203.248	13.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	392.64800	0.39265	0.10008	414.52550	0.41453	392.648	13.45	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.98860	9.98860	0.10008	9.86590	9.86590		20.65	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	345.51520	0.34552	0.10008	285.18450	0.28518	345.515	20.61	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	396.91520	0.39692	0.10008	459.28450	0.45928	396.915	20.61	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	340.76010	0.34076	0.10008	280.90010	0.28090	340.760	20.60	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	402.16010	0.40216	0.10008	465.00010	0.46500	402.160	20.60	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	336.04580	0.33605	0.10008	276.65840	0.27666	336.046	20.59	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	407.44580	0.40745	0.10008	470.75840	0.47076	407.446	20.59	0.00	0	0.00
R023	On 01/08/2013		Bond Future	7.58096	104.47565		7.61226	104.26409			52,237,825.00	500	10,999.00
R023	On 01/08/2013	7.29	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.29	Put	1,994.17000	1.99417		2,205.73000	2.20573	1,994.170		0.00	0	0.00
R023	On 01/08/2013	7.30	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.30	Put	1,924.80000	1.92480		2,136.36000	2.13636	1,924.800		0.00	0	0.00
R023	On 01/08/2013	7.31	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	7.31	Put	1,855.49000	1.85549		2,067.05000	2.06705	1,855.490		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	8,062.82000	8.06282		8,277.35000	8.27735	8,062.820		0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.67553	102.03390		7.70816	101.81937			0.00	0	0.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	8,208.23000	8.20823		8,422.76000	8.42276	8,208.230		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	8,135.50000	8.13550		8,350.03000	8.35003	8,135.500		0.00	0	0.00
R157	On 01/08/2013		Bond Future	6.04057	119.82935		6.15121	119.59327		2.94	0.00	0	22,579.00
R157	On 01/08/2013	116.11	Call	90,373.72000	90.37372		90,137.64000	90.13764	90,373.720	3.08	0.00	0	0.00
R157	On 01/08/2013	116.11	Put	0.00000	0.00000		0.00000	0.00000	0.000	3.08	0.00	0	0.00
R157	On 07/11/2013		Bond Future	6.16644	114.71353		6.29540	114.47417		2.96	0.00	0	0.00
R157	On 07/11/2013	5.59	Call	361.12000	0.36112		297.96000	0.29796	361.120	2.91	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	1,439.41000	1.43941		1,615.61000	1.61561	1,439.410	2.91	0.00	0	0.00
R157	On 07/11/2013	5.60	Call	366.82000	0.36682		302.90000	0.30290	366.820	2.91	0.00	0	0.00
R157	On 07/11/2013	5.60	Put	1,426.29000	1.42629		1,601.73000	1.60173	1,426.290	2.91	0.00	0	0.00
R157	On 07/11/2013	5.61	Call	372.59000	0.37259		307.90000	0.30790	372.590	2.91	0.00	0	0.00
R157	On 07/11/2013	5.61	Put	1,413.24000	1.41324		1,587.91000	1.58791	1,413.240	2.91	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	1,510.69000	1.51069		1,680.73000	1.68073	1,510.690	2.50	0.00	0	0.00
R157	On 06/02/2014	5.64	Call	460.74000	0.46074		389.46000	0.38946	460.740	2.50	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	1,532.85000	1.53285		1,704.09000	1.70409	1,532.850	2.50	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	465.84000	0.46584		393.96000	0.39396	465.840	2.50	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	1,521.75000	1.52175		1,692.39000	1.69239	1,521.750	2.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future			6.30614		116.25464		6.45805	116.01212		2.54	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	470.97000		0.47097		398.49000	0.39849	470.970	2.50	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	300.24000		0.30024		248.78000	0.24878	300.240	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,020.66000		2.02066		2,214.98000	2.21498	2,020.660	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	294.14000		0.29414		243.52000	0.24352	294.140	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,042.08000		2.04208		2,237.24000	2.23724	2,042.080	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	297.18000		0.29718		246.14000	0.24614	297.180	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,031.36000		2.03136		2,226.10000	2.22610	2,031.360	2.23	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.47436		111.01962		6.65730	110.77384		2.29	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			7.91567		122.38898		7.95703	122.00357		14.28	0.00	0	58,541.00
R186	On 01/08/2013	Bond Future	7.20	Call	173.70000		0.17370		156.14000	0.15614	173.700	14.08	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,124.04000		7.12404		7,491.89000	7.49189	7,124.040	14.08	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	216.43000		0.21643		194.67000	0.19467	216.430	14.10	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	6,663.39000		6.66339		7,027.04000	7.02704	6,663.390	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,448.02000		1.44802		1,325.15000	1.32515	1,448.020	14.31	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,298.34000		14.29834		14,683.49000	14.68349	14,298.340	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,622.65000		11.62265		12,006.54000	12.00654	11,622.650	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	21.33000		0.02133		19.23000	0.01923	21.330	13.95	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,099.46000		11.09946		11,482.77000	11.48277	11,099.460	13.95	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,987.14000		7.98714		7,633.62000	7.63362	7,987.140	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	108.87000		0.10887		140.76000	0.14076	108.870	14.86	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	3.06000		0.00306		2.80000	0.00280	3.060	13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	9.00	Put	43.79000		0.04379		59.27000	0.05927	43.790	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,116.57000		113.11657		112,731.16000	112.73116	113,116.570	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.86	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	574.71000		0.57471		519.94000	0.51994	574.710	14.19	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,545.58000		4.54558		4,876.22000	4.87622	4,545.580	14.19	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	15.68000		0.01568		14.16000	0.01416	15.680	13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,535.10000		2.53510		2,797.64000	2.79764	2,535.100	14.31	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,360.80000		2.36080		2,180.67000	2.18067	2,360.800	14.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,576.79000		1.57679		1,782.07000	1.78207	1,576.790	14.42	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	65.86000		0.06586		59.19000	0.05919	65.860	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,057.47000		9.05747		9,436.21000	9.43621	9,057.470	14.02	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,602.78000		9.60278		9,232.85000	9.23285	9,602.780	14.86	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,255.66000		8.25566		7,980.93000	7.98093	8,255.660	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,742.59000		1.74259		1,858.66000	1.85866	1,742.590	14.92	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,842.84000		9.84284		9,543.05000	9.54305	9,842.840	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,248.40000		1.24840		1,339.41000	1.33941	1,248.400	15.06	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,849.85000		4.84985		4,649.71000	4.64971	4,849.850	14.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,651.38000		3.65138		3,842.04000	3.84204	3,651.380	14.59	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,188.97000		4.18897		4,007.51000	4.00751	4,188.970	14.52	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,259.43000		4.25943		4,468.77000	4.46877	4,259.430	14.52	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,898.92000		4.89892		4,697.45000	4.69745	4,898.920	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,610.53000		3.61053		3,799.86000	3.79986	3,610.530	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,948.23000		4.94823		4,745.44000	4.74544	4,948.230	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,570.02000		3.57002		3,758.03000	3.75803	3,570.020	14.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.00772		124.11564		8.05065	123.72484		14.52	6,205,782.00	50	640.00
R186	On 07/11/2013	Bond Future	6.50	Call	439.42000		0.43942		410.52000	0.41052	439.420	14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,369.27000		15.36927		15,731.17000	15.73117	15,369.270	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	702.99000		0.70299		659.22000	0.65922	702.990	14.22	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	12,986.43000		12.98643	13,333.46000	13.33346		12,986.430	14.22	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,213.72000		7.21372	7,454.15000	7.45415		7,213.720	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.09339		120.49265	8.13784	120.09673			14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,036.52000		4.03652	3,880.00000	3.88000		4,036.520	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,158.04000		7.15804	7,397.44000	7.39744		7,158.040	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,073.64000		4.07364	3,916.10000	3.91610		4,073.640	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,102.65000		7.10265	7,341.03000	7.34103		7,102.650	14.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,999.60000		3.99960	3,844.11000	3.84411		3,999.600	14.54	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,657.19000		2.65719	2,551.43000	2.55143		2,657.190	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,756.51000		12.75651	13,052.02000	13.05202		12,756.510	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.18258		122.12419	8.22865	121.72292			14.20	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,682.58000		2.68258	2,576.04000	2.57604		2,682.580	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,684.16000		12.68416	12,978.89000	12.97889		12,684.160	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,708.13000		2.70813	2,600.81000	2.60081		2,708.130	13.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,612.08000		12.61208	12,906.03000	12.90603		12,612.080	13.96	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			275.00089		275.00089	274.99315	274.99315				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	19,989.11000		19.98911	19,996.85000	19.99685		19,989.110		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	19,999.11000		19.99911	20,006.85000	20.00685		19,999.110		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	20,009.11000		20.00911	20,016.85000	20.01685		20,009.110		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			5.58899		105.21477	5.65333	105.12830			1.94	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,969.09000		67.96909	67,882.62000	67.88262		67,969.090	2.04	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	2.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.66276		106.69912	5.74357	106.61147			1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	106.29000		0.10629	92.04000	0.09204		106.290	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,059.95000		1.05995	1,133.35000	1.13335		1,059.950	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	108.32000		0.10832	93.84000	0.09384		108.320	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,050.98000		1.05098	1,124.15000	1.12415		1,050.980	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	110.37000		0.11037	95.67000	0.09567		110.370	1.68	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,042.03000		1.04203	1,114.98000	1.11498		1,042.030	1.68	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	668.36000		0.66836	727.50000	0.72750		668.360	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	259.82000		0.25982	230.71000	0.23071		259.820	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	679.36000		0.67936	739.00000	0.73900		679.360	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	262.80000		0.26280	233.44000	0.23344		262.800	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	673.85000		0.67385	733.24000	0.73324		673.850	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.73581		103.72390	5.84110	103.63515			1.39	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	265.80000		0.26580	236.19000	0.23619		265.800	1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	151.94000		0.15194	130.73000	0.13073		151.940	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	812.59000		0.81259	881.32000	0.88132		812.590	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	148.90000		0.14890	128.03000	0.12803		148.900	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	821.67000		0.82167	890.74000	0.89074		821.670	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	150.42000		0.15042	129.37000	0.12937		150.420	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	817.13000		0.81713	886.02000	0.88602		817.130	1.03	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.85644		105.12842	6.00672	105.03848			1.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		204.55750	204.55750	203.77414	203.77414			0.00	0	44,020.00
R202	On 01/08/2013	222.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	222.99	Put	18,432.50000	18.43250	19,215.86000	19.21586	18,432.500			0.00	0	0.00
R202	On 01/08/2013	223.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.00	Put	18,442.50000	18.44250	19,225.86000	19.22586	18,442.500			0.00	0	0.00
R202	On 01/08/2013	223.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	223.01	Put	18,452.50000	18.45250	19,235.86000	19.23586	18,452.500			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		6.78242	108.40324	6.90123	107.97105		5.70	0.00	0	3,923.00
R203	On 01/08/2013	109.11	Call	95,190.04000	95.19004	94,757.85000	94.75785	95,190.040		5.90	0.00	0	0.00
R203	On 01/08/2013	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		5.90	0.00	0	0.00
R203	On 07/11/2013		Bond Future		6.90588	105.77316	7.03454	105.33487		5.66	175,160,352.96	1,656	1,656.00
R203	On 07/11/2013	5.71	Call	200.24000	0.20024	155.33000	0.15533	200.240		5.54	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	4,384.28000	4.38428	4,777.66000	4.77766	4,384.280		5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	343.39000	0.34339	272.59000	0.27259	343.390		5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	3,529.66000	3.52966	3,897.15000	3.89715	3,529.660		5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	349.70000	0.34970	277.82000	0.27782	349.700		5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	3,500.54000	3.50054	3,866.95000	3.86695	3,500.540		5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	356.26000	0.35626	283.28000	0.28328	356.260		5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	3,471.69000	3.47169	3,837.00000	3.83700	3,471.690		5.54	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	103,543.64000	103.54364	103,105.35000	103.10535	103,543.640		5.85	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		5.85	0.00	0	0.00
R203	On 06/02/2014		Bond Future		7.03063	107.19405	7.16988	106.74997		5.23	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	660.01000	0.66001	554.11000	0.55411	660.010		5.14	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	3,490.36000	3.49036	3,828.54000	3.82854	3,490.360		5.14	0.00	0	0.00
R203	On 06/02/2014	5.95	Call	498.89000	0.49889	413.99000	0.41399	498.890		5.12	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	4,026.07000	4.02607	4,385.25000	4.38525	4,026.070		5.12	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	643.17000	0.64317	539.38000	0.53938	643.170		5.14	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	3,539.65000	3.53965	3,879.94000	3.87994	3,539.650		5.14	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	651.55000	0.65155	546.71000	0.54671	651.550		5.14	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	3,514.96000	3.51496	3,854.20000	3.85420	3,514.960		5.14	0.00	0	0.00
R203	On 08/05/2014		Bond Future		7.16338	104.48435	7.31465	104.03429		5.18	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	529.02000	0.52902	446.91000	0.44691	529.020		5.06	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	4,822.42000	4.82242	5,190.37000	5.19037	4,822.420		5.06	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,356.96000	2.35696	2,113.66000	2.11366	2,356.960		5.20	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	1,654.03000	1.65403	1,860.79000	1.86079	1,654.030		5.20	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	517.40000	0.51740	436.75000	0.43675	517.400		5.06	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	4,873.56000	4.87356	5,242.97000	5.24297	4,873.560		5.06	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	523.19000	0.52319	441.80000	0.44180	523.190		5.06	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	4,847.97000	4.84797	5,216.64000	5.21664	4,847.970		5.06	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		7.00995	105.36323	7.11283	104.89809		7.91	0.00	0	25,172.00
R204	On 01/08/2013	110.75	Call	96,479.73000	96.47973	96,014.59000	96.01459	96,479.730		8.19	0.00	0	0.00
R204	On 01/08/2013	110.75	Put	0.00000	0.00000	0.00000	0.00000	0.000		8.19	0.00	0	0.00
R204	On 07/11/2013		Bond Future		7.11977	106.84972	7.22937	106.37800		7.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.29	Call	625.56000		0.62556		528.77000	0.52877	625.560	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,283.81000		4.28381	4,658.74000	4.65874	4,283.810	4,283.810	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	635.81000		0.63581	537.76000	0.53776	635.810	635.810	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,249.04000		4.24904	4,622.71000	4.62271	4,249.040	4,249.040	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	646.19000		0.64619	546.87000	0.54687	646.190	646.190	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,214.42000		4.21442	4,586.82000	4.58682	4,214.420	4,214.420	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,679.78000		1.67978	1,476.46000	1.47646	1,679.780	1,679.780	7.68	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,198.30000		2.19830	2,466.70000	2.46670	2,198.300	2,198.300	7.68	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.22545		104.25439	7.34196	103.77637			7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,125.49000		1.12549	993.63000	0.99363	1,125.490	1,125.490	7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,591.23000		4.59123	4,937.39000	4.93739	4,591.230	4,591.230	7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,137.76000		1.13776	1,004.81000	1.00481	1,137.760	1,137.760	7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,560.67000		4.56067	4,905.74000	4.90574	4,560.670	4,560.670	7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,113.31000		1.11331	982.54000	0.98254	1,113.310	1,113.310	7.62	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,621.90000		4.62190	4,969.15000	4.96915	4,621.900	4,621.900	7.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.34143		105.66608	7.46566	105.18164			7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	979.33000		0.97933	869.61000	0.86961	979.330	979.330	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,185.57000		6.18557	6,560.29000	6.56029	6,185.570	6,185.570	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	988.66000		0.98866	878.12000	0.87812	988.660	988.660	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,153.36000		6.15336	6,527.26000	6.52726	6,153.360	6,153.360	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	970.06000		0.97006	861.17000	0.86117	970.060	970.060	7.21	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,217.85000		6.21785	6,593.40000	6.59340	6,217.850	6,217.850	7.21	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.37244		101.33371	5.40882	101.31773			0.66	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,335.60000		30.33560	30,319.62000	30.31962	30,335.600	30,335.600	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	0.00000	0.000	0.71	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.47580		102.76332	5.56653	102.74713			0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	20.54000		0.02054	18.11000	0.01811	20.540	20.540	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	232.62000		0.23262	246.38000	0.24638	232.620	232.620	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	20.85000		0.02085	18.39000	0.01839	20.850	20.850	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	231.13000		0.23113	244.86000	0.24486	231.130	231.130	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	21.16000		0.02116	18.67000	0.01867	21.160	21.160	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	229.65000		0.22965	243.35000	0.24335	229.650	229.650	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.29447		100.20130	7.35651	99.88792			9.39	0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,630.11000		92.63011	92,316.73000	92.31673	92,630.110	92,630.110	9.76	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	9.76	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.40031		101.61490	7.46575	101.29716			9.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	858.43000		0.85843	783.00000	0.78300	858.430	858.430	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,388.87000		4.38887	4,631.18000	4.63118	4,388.870	4,388.870	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	871.65000		0.87165	795.30000	0.79530	871.650	871.650	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,351.33000		4.35133	4,592.72000	4.59272	4,351.330	4,351.330	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	885.01000		0.88501	807.74000	0.80774	885.010	885.010	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,313.97000		4.31397	4,554.44000	4.55444	4,313.970	4,313.970	9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.50286		99.34039	7.57178	99.01846			9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,201.33000		1.20133	1,115.28000	1.11528	1,201.330	1,201.330	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,244.31000		5.24431	5,480.19000	5.48019	5,244.310	5,244.310	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,174.10000		1.17410	1,089.55000	1.08955	1,174.100	1,174.100	8.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.64	Put	5,315.44000		5.31544		5,552.82000	5.55282	5,315.440	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,187.66000		1.18766		1,102.36000	1.10236	1,187.660	8.87	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,279.80000		5.27980		5,516.43000	5.51643	5,279.800	8.87	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.61627		100.68558		7.68903	100.35925		8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	990.61000		0.99061		923.28000	0.92328	990.610	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,565.86000		7.56586		7,824.86000	7.82486	7,565.860	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	971.22000		0.97122		904.95000	0.90495	971.220	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,643.77000		7.64377		7,903.83000	7.90383	7,643.770	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	980.88000		0.98088		914.08000	0.91408	980.880	8.62	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,604.77000		7.60477		7,864.30000	7.86430	7,604.770	8.62	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			7.38747		98.67252		7.43408	98.41032		10.32	0.00	0	18,125.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,628.05000		89.62805		89,365.85000	89.36585	89,628.050	10.69	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	10.69	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.48616		96.66869		7.53501	96.40284		10.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	974.37000		0.97437		911.44000	0.91144	974.370	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,863.69000		4.86369		5,066.61000	5.06661	4,863.690	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	989.29000		0.98929		925.60000	0.92560	989.290	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,821.38000		4.82138		5,023.54000	5.02354	4,821.380	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,004.37000		1.00437		939.91000	0.93991	1,004.370	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,779.28000		4.77928		4,980.67000	4.98067	4,779.280	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,467.83000		2.46783		2,342.17000	2.34217	2,467.830	10.73	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,392.41000		2.39241		2,532.60000	2.53260	2,392.410	10.73	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,916.66000		5.91666		6,114.63000	6.11463	5,916.660	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.57939		97.96728		7.63048	97.69791		10.28	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,369.55000		1.36955		1,297.52000	1.29752	1,369.550	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,876.25000		5.87625		6,073.59000	6.07359	5,876.250	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,385.18000		1.38518		1,312.52000	1.31252	1,385.180	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,836.01000		5.83601		6,032.72000	6.03272	5,836.010	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,354.05000		1.35405		1,282.65000	1.28265	1,354.050	10.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,096.88000		1.09688		1,041.20000	1.04120	1,096.880	10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,521.28000		8.52128		8,738.60000	8.73860	8,521.280	10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.67683		95.89725		7.73033	95.62425		10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,107.98000		1.10798		1,051.84000	1.05184	1,107.980	10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,476.37000		8.47637		8,693.23000	8.69323	8,476.370	10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,119.16000		1.11916		1,062.56000	1.06256	1,119.160	10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,431.56000		8.43156		8,647.96000	8.64796	8,431.560	10.08	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			8.62426		78.70845		8.64531	78.53937		20.82	0.00	0	18,298.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,759.34000		68.75934		68,590.26000	68.59026	68,759.340	21.46	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	21.46	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	294.25000		0.29425		288.95000	0.28895	294.250	20.61	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,584.76000		5.58476		5,748.54000	5.74854	5,584.760	20.61	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			8.70977		76.67458		8.73147	76.50309		22.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,564.04000		8.56404	8,441.03000	8.44103	8,564.040	8,564.040	22.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,316.49000		1.31649	1,364.97000	1.36497	1,316.490	1,316.490	22.93	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,404.11000		4.40411	4,324.88000	4.32488	4,404.110	4,404.110	22.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,617.04000		3.61704	3,709.30000	3.70930	3,617.040	3,617.040	22.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,338.45000		6.33845	6,236.12000	6.23612	6,338.450	6,338.450	22.65	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,242.77000		2.24277	2,311.93000	2.31193	2,242.770	2,242.770	22.65	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	7,057.77000		7.05777	6,948.12000	6.94812	7,057.770	7,057.770	22.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,886.37000		1.88637	1,948.21000	1.94821	1,886.370	1,886.370	22.74	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,550.72000		7.55072	7,436.41000	7.43641	7,550.720	7,550.720	22.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,676.29000		1.67629	1,733.47000	1.73347	1,676.290	1,676.290	22.80	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,784.08000		3.78408	3,713.50000	3.71350	3,784.080	3,784.080	22.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,259.55000		4.25955	4,360.46000	4.36046	4,259.550	4,259.550	22.30	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,323.65000		4.32365	4,245.50000	4.24550	4,323.650	4,323.650	22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,692.62000		3.69262	3,785.96000	3.78596	3,692.620	3,692.620	22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,363.79000		4.36379	4,285.10000	4.28510	4,363.790	4,363.790	22.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,654.68000		3.65468	3,747.48000	3.74748	3,654.680	3,654.680	22.37	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,178.05000		6.17805	6,281.04000	6.28104	6,178.050	6,178.050	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,290.47000		4.29047	4,220.61000	4.22061	4,290.470	4,290.470	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,271.84000		6.27184	6,375.67000	6.37567	6,271.840	6,271.840	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,324.57000		4.32457	4,254.29000	4.25429	4,324.570	4,324.570	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,224.81000		6.22481	6,328.22000	6.32822	6,224.810	6,224.810	21.60	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.78898		77.70459	8.81129	77.53090			21.68	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,358.80000		4.35880	4,288.10000	4.28810	4,358.800	4,358.800	21.60	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,958.06000		2.95806	2,908.72000	2.90872	2,958.060	2,958.060	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,377.13000		11.37713	11,503.80000	11.50380	11,377.130	11,377.130	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,908.60000		2.90860	2,859.92000	2.85992	2,908.600	2,908.600	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,508.85000		11.50885	11,636.18000	11.63618	11,508.850	11,508.850	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,933.26000		2.93326	2,884.26000	2.88426	2,933.260	2,933.260	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,442.85000		11.44285	11,569.86000	11.56986	11,442.850	11,442.850	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.86924		75.61181	8.89219	75.43580			21.91	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			157.41177		157.41177	157.40565	157.40565				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	15,578.23000		15.57823	15,584.35000	15.58435	15,578.230	15,578.230		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		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	15,588.23000		15.58823	15,594.35000	15.59435	15,588.230	15,588.230		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		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	15,598.23000		15.59823	15,604.35000	15.60435	15,598.230	15,598.230		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			128.52196		128.52196	128.52414	128.52414				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		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	1,468.04000		1.46804	1,465.86000	1.46586	1,468.040	1,468.040		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		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	1,478.04000		1.47804	1,475.86000	1.47586	1,478.040	1,478.040		0.00	0	0.00

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	1,488.04000		0.00000	1,485.86000	1,485.86000	1,485.86000	1,488.040		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			129.52868		129.52868	129.52542	129.52542				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	8,461.32000		8.46132	8,464.58000	8,464.58000	8,464.58000	8,461.320		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	8,471.32000		8.47132	8,474.58000	8,474.58000	8,474.58000	8,471.320		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	8,481.32000		8.48132	8,484.58000	8,484.58000	8,484.58000	8,481.320		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.46052		89.77921	8.47658	89.64802			18.25	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,164.19000		79.16419	79,033.00000	79,033.00000	79,033.00000	79,164.190		18.88	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000		0.000		18.88	0	0.00
R213	On 07/11/2013	Bond Future			8.55201		87.50901	8.56859	87.37599			19.60	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,176.14000		4.17614	4,121.22000	4,121.22000	4,121.22000	4,176.140		19.65	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,871.79000		3.87179	3,949.89000	3,949.89000	3,949.89000	3,871.790		19.65	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,216.54000		4.21654	4,161.19000	4,161.19000	4,161.19000	4,216.540		19.66	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,832.33000		3.83233	3,910.00000	3,910.00000	3,910.00000	3,832.330		19.66	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,257.13000		4.25713	4,201.36000	4,201.36000	4,201.36000	4,257.130		19.67	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,793.18000		3.79318	3,870.43000	3,870.43000	3,870.43000	3,793.180		19.67	0	0.00
R213	On 06/02/2014	Bond Future			8.63841		88.68457	8.65550	88.54979			19.01	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	4,022.33000		4.02233	3,973.87000	3,973.87000	3,973.87000	4,022.330		18.95	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,673.26000		6.67326	6,759.58000	6,759.58000	6,759.58000	6,673.260		18.95	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,956.36000		3.95636	3,908.54000	3,908.54000	3,908.54000	3,956.360		18.94	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,772.54000		6.77254	6,859.50000	6,859.50000	6,859.50000	6,772.540		18.94	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,989.27000		3.98927	3,941.13000	3,941.13000	3,941.13000	3,989.270		18.95	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,722.77000		6.72277	6,809.41000	6,809.41000	6,809.41000	6,722.770		18.95	0	0.00
R213	On 08/05/2014	Bond Future			8.72261		86.34690	8.74021	86.21035			19.20	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,804.64000		2.80464	2,770.22000	2,770.22000	2,770.22000	2,804.640		18.87	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,670.63000		11.67063	11,772.76000	11,772.76000	11,772.76000	11,670.630		18.87	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,758.76000		2.75876	2,724.82000	2,724.82000	2,724.82000	2,758.760		18.87	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,804.03000		11.80403	11,906.64000	11,906.64000	11,906.64000	11,804.030		18.87	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,781.64000		2.78164	2,747.46000	2,747.46000	2,747.46000	2,781.640		18.87	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,737.21000		11.73721	11,839.58000	11,839.58000	11,839.58000	11,737.210		18.87	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.73406		79.64463	8.73997	79.59528			21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	69,196.73000		69.19673	69,147.38000	69,147.38000	69,147.38000	69,196.730		22.39	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			8.81991		77.48404	8.82600	77.43402			23.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	1,245.06000		1.24506	1,246.26000	1,246.26000	1,246.26000	1,245.060		22.90	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,454.11000		10.45411	10,505.33000	10,505.33000	10,505.33000	10,454.110		22.90	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	1,263.88000		1.26388	1,265.03000	1,265.03000	1,265.03000	1,263.880		22.91	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,373.98000		10.37398	10,425.15000	10,425.15000	10,425.15000	10,373.980		22.91	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	1,226.44000		1.22644	1,227.68000	1,227.68000	1,227.68000	1,226.440		22.90	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,534.64000		10.53464	10,585.90000	10,585.90000	10,585.90000	10,534.640		22.90	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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			8.82496		102.96293		8.81576	103.06130			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	11,601.62000		11.60162		11,503.25000	11.50325	11,601.620		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	11,472.07000		11.47207		11,373.70000	11.37370	11,472.070		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	11,342.77000		11.34277		11,244.40000	11.24440	11,342.770		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	12,268.15000		12.26815		12,168.39000	12.16839	12,268.150		0.00	0	0.00
R248	On 07/11/2013	Bond Future			8.91396		99.99461		8.90446	100.09437			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	12,526.55000		12.52655		12,426.79000	12.42679	12,526.550		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	12,397.22000		12.39722		12,297.46000	12.29746	12,397.220		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	402.38790		0.04024		404.81630	0.04048	402.388	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	324.38790		0.03244		326.81630	0.03268	324.388	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	354.84950		0.03548		357.31100	0.03573	354.849	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	376.84950		0.03768		379.31100	0.03793	376.849	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	313.16900		0.03132		315.64510	0.03156	313.169	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	435.16900		0.04352		437.64510	0.04376	435.169	13.73	0.00	0	0.00

Total for Derivatives : **262,874,529.96** **35,168** **2 178 977.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.15659			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.81500		106.57788		6.81500	106.55847			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.25413			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.27000		107.19839		8.27000	107.17478			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.82393			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.94601			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		47.96259		8.00000	47.95237			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.13500		97.58447		9.13500	97.56079			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.16500		103.75763		7.16500	103.73778			0.00	0	3,500,000.00
AB07	On 07/03/2014	Spot Bond			6.78000		104.23753		6.78000	104.21864			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.30923			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.56500		107.33301		8.56500	107.30856			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.24533			0.00	0	0.00

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	137.09033		0.60000	137.07084			29,400,000,000.00	49,000,000	49,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	129.85210		2.31000	259.45063			0.00	0	1,200,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.79380			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79920			0.00	0	50,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97575			0.00	0	1,700,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.36409			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.38037			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.39110			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.42500	109.94410		7.42500	109.92233			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.56653			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.38000	105.04804		7.38000	105.02736			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16947			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19987			0.00	30,000,000	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.98139			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.97953			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25653			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36787			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.48000	105.15585		6.48000	105.13741			244,944,000,000.00	37,800,000	13,283,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.84828			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.73510			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.05000	130.42425		5.05000	130.39019			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.98000	125.26053		2.98000	125.23470			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.55000	116.76966		2.55000	116.74689			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.20000	99.94848		4.20000	99.92444			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.86500	119.21250		10.86500	111.43898			0.00	0	0.00

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	99.78920			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.17608			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.18644			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.27718			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.85000	109.88776		3.85000	109.86250			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	27.64334		100.00000	27.57637			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	162.01864		2.05000	161.98925			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	151.94739		2.76000	151.91690			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08000	163.95650		2.08000	163.92662			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.24500	162.65755		2.24500	162.62719			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86125	70.82223		7.86125	70.80113			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86125	70.82223		7.86125	70.80113			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	15.94752		84.61000	15.92076			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.62000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.32427			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.30000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	42.62770		100.00000	42.54682			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.58000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.44000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.05131			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88352			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.61000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.92000	102.90919		6.92000	102.89006			0.00	0	0.00

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	107.41000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.21000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.59000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.77000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19054			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.95500		117.28548		6.95500	117.26369			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.85445			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.43000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.78000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.53704		2.64000	100.18246			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		98.42648		2.79000	143.29539			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.84500		109.61881		2.84500	185.45803			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	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.12000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.19500		91.41577		9.19500	93.60669			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	99.76000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	90.81000			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	103.43637			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.54000			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		9.39000	87.89135		9.39000	87.96907			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
ABN79	On 21/12/2026	Spot Bond		9.33500	109.01267		9.33500	109.30053			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		100.00000	7.05259		100.00000	7.02016			0.00	0	50,000,000.00
ABS10	On 17/03/2018	Spot Bond		8.16500	109.61058		8.16500	109.58674			0.00	0	2,016,000.00
ABS5	On 01/05/2015	Spot Bond		6.96500	103.77648		6.96500	103.75717			1,393,000,000.00	200,000	2,417,000.00
ABS6	On 01/06/2020	Spot Bond		8.72500	98.15888		8.72500	98.13597			34,900,000.00	4,000	1,468,000.00
ABS7	On 11/09/2026	Spot Bond		9.59000	97.00655		9.59000	96.98186			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.41500	107.57246		7.41500	107.55118			0.00	0	6,000,000.00
ABSI1	On 11/06/2014	Spot Bond		4.00000	124.46017		4.00000	124.43105			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.30000	127.52786		1.30000	127.50732			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	131.91084		2.12000	263.56545			0.00	0	400,000.00
ABSI3	On 31/01/2017	Spot Bond		0.54001	124.35388		0.54001	127.10955			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.00000	123.29480		2.00000	125.74868			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.05084			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.99624		100.00000	29.92357			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.85087			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.85087			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.11500	108.72919		11.11500	108.69723			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22512			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.50912		100.00000	1.50546			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25831			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72860			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.32779			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	8.99506		100.00000	8.97327			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.32488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.19192			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.58999		11.00000	57.57352			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	8.99506		100.00000	8.97327			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91340			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.13901			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	100.36375			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38155			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42173			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36362			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37574			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38107			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.34849			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.34849			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37007			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35394			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37007			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32691			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.29966			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34709			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.34191			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.23407			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.34191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36853			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.38044			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.38527			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.37559			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.31759			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35396			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.93096			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11500	104.66740		9.11500	104.76547			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32496			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.39500	104.84944		7.39500	104.82841			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.28561			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.47606			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.23630			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	101.32389			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.53134		100.00000	4.52131			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.12082		100.00000	6.10734			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.53090			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.17299			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.22173			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.36359			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88623			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88623			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.32389			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.77445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.35143			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34852			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.50877			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68252			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.50870			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14515			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.09228			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.46115			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.82570			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22947			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.36506			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	100.43740			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.30108			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35747			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.02742			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31863			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31034			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32642			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35650			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33949			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32009			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32545			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.05509	10.23000	103.02715			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32252			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45112			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82846			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30252			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	103.15495		9.21000	103.12958			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35497			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.74927		1.75000	107.85157			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32496			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32575			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34477			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35674			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33278			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.32655			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35435			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34237			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36871			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34477			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35914			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93607			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.35435			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.34641			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36690			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.37320			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.29167			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.29957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32237			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32967			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.37474			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.36775			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39499			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.34716			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39117			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39260			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39499			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.09085			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.37588			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.37588			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	113.06372			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.87854			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.32318			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31982			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.16292			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.82598			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30669			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.41463			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.23656	100.00000	6.22145				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84290			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.93993			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00451			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.47493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.64098			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.86232			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.30793			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80000		98.35610		7.80000	98.33473			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.73395			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.04660			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.43000		103.35048		8.43000	103.32730			0.00	0	1,483,000.00
AIR02	On 30/04/2023	Spot Bond	9.03000		119.20991		9.03000	119.18115			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		39.55374		100.00000	39.45792			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.06500		112.66380		7.06500	112.64254			0.00	0	7,686,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		47.17036		100.00000	47.05483			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.65510		100.00000	13.62488			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.04000		148.55293		3.04000	148.52200			0.00	0	400,000.00
AIRL02	On 18/02/2014	Spot Bond	4.55000		102.70260		4.55000	129.15111			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.93917			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.18171			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.47028			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.49110			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.45060			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.20111			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.68000		107.25408		8.68000	107.22919			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84932			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.84240			0.00	7,000,000	7,800,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		82.73996		100.00000	82.55730			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.17522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	7.14000	112.29611		7.14000	112.27458			0.00	0	100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.12632			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.37812			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.63000	102.88420		6.63000	102.86574			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.11434			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.36000	103.90408		7.36000	103.88357			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61500	107.25270		8.61500	107.22799			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21018			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.82128	104.33696		10.82128	102.63670			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.77732	101.65153		10.77732	101.02795			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.80973	101.52828		10.80973	100.95868			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19060			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.84768	101.27553		10.84768	100.85966			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.80638	100.19755		11.80638	100.13078			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19532			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19532			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19538			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.07128	100.11172		11.07128	100.11725			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.98712	102.81255		10.98712	100.92081			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.77732	101.65153		10.77732	101.02795			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.95169	101.62553		10.95169	101.08044			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.14762	94.34812		10.14762	100.57017			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18498			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18201			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.17190			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00203			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.53684		100.17221		10.53684	100.14745			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39000		99.36725		11.39000	99.28896			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.27038		10.22500	96.59628			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	92.44366			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.13246			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.16721			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.49094		12.22500	100.19964			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.17925			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.08000		62.51865		11.08000	96.85222			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17374			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17833			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17833			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	98.48990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.17154			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.13029			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.82128		104.24565		13.82128	102.64535			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11961		100.97422		15.11961	100.93056			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.02913		100.91783		14.02913	100.62301			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.23760			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.23760			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.23760			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.24665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		8.96562	100.00000	8.94861				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.10248	100.00000	19.05619				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.38539	100.00000	17.34328				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.73172	100.00000	10.70573				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.73172	100.00000	10.70573				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.97517	100.00000	12.94374				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.24276	100.00000	11.21553				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		62.16680	100.00000	62.04886				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.86754				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.19550				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.20019				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.71417	2.02000	168.13382				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.95000		95.76775	7.95000	141.55302				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.95000		97.05099	7.95000	141.83284				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.33500		99.99108	8.33500	99.96877				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.37146				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.94741				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	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.16896				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.60528				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.33421				0.00	0	0.00

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	59.50848	100.00000	59.36432				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	102.16837	100.00000	101.89664				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.83000	99.23939	7.83000	99.21868				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.46907				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39275				0.00	22,000,000	11,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42431				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52951				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.63469				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.92890				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.67268	100.00000	6.65634				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19172				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.25759				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28581				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.29522				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40808				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.55849				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.52704	100.00000	6.51105				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.52704	100.00000	6.51105				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34842				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37824				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38637				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21500	104.58122	8.21500	104.55834				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41074				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45392				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.72933	100.00000	3.72029				0.00	0	0.00

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		3.72933	100.00000	3.72029				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.60500		107.96588	6.60500	107.94651				0.00	0	2,028,645.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.09023				0.00	0	16,100,000.00
BIDC26	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.62590				0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.17291				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.47801				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.73922				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.12321	100.00000	7.10595				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.88722				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.74181				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.78461				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.86232				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.18493				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.71765				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.35406				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.20681	100.00000	10.18209				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.18000		109.55756	7.18000	109.53656				0.00	0	1,373,000.00
CBL08	On 02/11/2016	Spot Bond	9.26500		116.10366	9.26500	116.07509				0.00	0	174,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.96233				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	102.30875				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.96500		105.61106	8.96500	105.58590				125,510,000.00	14,000	7,588,000.00
CBL12	On 06/09/2018	Spot Bond	10.99000		105.08594	10.99000	105.05540				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.76826				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.24000		106.28058	11.24000	106.24847				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.23305				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.15500	102.22182		9.15500	102.19695			73,240,000.00	8,000	1,971,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.21067			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.68000	101.46610		11.68000	101.43428			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.27354			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.63220			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.14689			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.90500	76.93234		9.90500	94.57745			336,770,000.00	34,000	17,000.00
CCT01	On 23/06/2023	Spot Bond		9.78000	118.03977		9.78000	118.00898			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.63000	114.07625		9.63000	114.04694			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.07000	118.35858		9.07000	118.33005			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79687			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.51500	104.55085		11.51500	104.51905			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24226			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.29143			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.76934			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.18898			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73360			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	100.84573			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.68099			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66248			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.32974			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.31271			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76032			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.91368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.87156			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.93813			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.34675			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.67500	104.84652		10.67500	104.81651			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.25500	103.36347		8.25500	103.34048			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.25169			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.45127			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.75701			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.75701			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16288			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.22156		100.00000	21.17016			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.04930		100.00000	20.99832			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36365			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	67.80204		100.00000	67.63778			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	66.14267		100.00000	65.98067			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.93044			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50250			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.21464		10.11000	100.18778			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.75449				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.78773				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.03513	2.76000	112.79071				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		109.68263	3.14000	112.78724				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.91968	8.25000	102.89707				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	100.50250				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.50250				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.74613	3.10000	112.37967				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.48571	2.40000	112.13323				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.52508				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.49503				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.93411				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.93313				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.01500		103.34045	8.01500	103.31826				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.94850				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.94932				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.46687				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.47693				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.06500		103.51206	8.06500	103.48970				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.06500		103.51206	8.06500	103.48970				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	106.66836				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.53813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.11500	102.35720		8.11500	102.33496			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.37335			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41501			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.84902			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.84902			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	62.02740		100.17539	61.87690			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.54294			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.00159			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37908			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81689			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.87421			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.46656		9.35000	103.44044			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.46656		9.35000	103.44044			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76301			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76529			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38531			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42367			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.35739			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.21555			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.21555			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.21555			0.00	15,500,000	15,500,000.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.21555			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.21555			0.00	15,500,000	15,500,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23257			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.01000	105.53784		9.01000	105.51257			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43950			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84767			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.33261			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.33261			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32110			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42913			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27729			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50160			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33997			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33758			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34672			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.86259			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.00013			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93405			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34575			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46874			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59278			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19686			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32799			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38305			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38305			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38305			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38305			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.13045			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75255			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26809			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26809			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26487			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15504			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26487			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97444			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.40099			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15508			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15508			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15346			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.41087		100.00000	6.39534			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	100.38783			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.17110			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.47500	95.48048		10.47500	95.91030			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.99500	94.87178		10.99500	97.51234			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14606			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.40071			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.14144			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45874			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.48964			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.82968		8.80500	101.62875			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34716			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.71121			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	100.36488			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.37206			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.39976			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.95519			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33798			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33798			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33798			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39958			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000		27.31616	100.00000	27.25505				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		27.31616	100.00000	27.25505				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.12968	7.01000	36.74213				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	143.99545				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	0.00069				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00069	100.00000	0.00069				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.33500		99.99108	8.33500	127.36721				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.95000		32.22655	7.95000	141.55302				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.95000		32.61384	7.95000	141.83284				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.03254				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	83.89601				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96106				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96106				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.37817				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.35104				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.35643				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.82183				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.35435				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.45874				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.31886				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.56500		112.84899	8.56500	109.44225				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.61500		102.33644	8.61500	102.31286				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.81500		116.03812	9.81500	116.00775				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.01500		106.91773	8.01500	106.89477				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COJ07		On 23/03/2021	Spot Bond	9.40500	110.55331		9.40500	110.52570			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.78500	98.21073		9.78500	98.18510			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.68000	99.14600		10.68000	99.11782			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.68000	91.85914		10.68000	91.83303			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.73945			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77445			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64713			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20259			0.00	0	0.00
CPL015		On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.65466			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.36932			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.26500	93.22113		12.26500	91.45805			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	11.57528		100.00000	11.53915			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.14231			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	7.89000	97.65603		7.89000	98.64781			0.00	0	0.00
DENG46		On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.01164			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.78201			0.00	0	0.00
DRD03		On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.06131			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.06805			0.00	0	0.00
DRD05		On 03/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.05440			0.00	0	0.00
DV13		On 25/08/2013	Spot Bond	7.01500	104.08976		7.01500	104.06993			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.81500	122.41026		6.81500	122.38785			0.00	0	0.00
DV22		On 07/02/2020	Spot Bond	8.07500	110.86885		8.07500	110.84461			0.00	0	48,232,000.00
DV23		On 27/02/2023	Spot Bond	8.45500	113.67134		8.45500	113.64534			0.00	0	87,616,000.00
E170		On 01/08/2020	Spot Bond	7.73500	136.80504		7.73500	136.77636			0.00	0	18,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	105.83679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92287			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.00006			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.05111			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.74162			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99979		0.00010	130.46580			40,000.00	400,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.22000	112.74812		2.22000	112.72718			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.27000	99.77128		2.27000	99.75260			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.25500	111.36539		9.25500	111.33756			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.15500	111.96241		9.15500	111.93518			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.73000	103.88742		9.73000	103.86061			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.25000	93.05720		10.25000	96.09454			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87951			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.99359			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.70159			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	54.79795		100.00000	54.66520			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	57.66139		100.00000	57.52170			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	91.66721		100.00000	91.44363			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	87.20741		100.00000	87.00508			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.47990		3.00000	127.45356			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.97500	103.65021		10.97500	103.62012			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.60136			0.00	0	2,600,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.59132			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.97992			0.00	0	14,100,000.00
EQS07	On 09/04/2018	Spot Bond		9.60000	84.00199		9.60000	98.56239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.08827				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.99643				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.96984				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.10945				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.07493				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.88327				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.91867				0.00	0	1,970,000.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.94701				0.00	12,400,000	6,200,000.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.88752				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.89267				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.93478				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.45500		105.31391	6.45500	105.29562				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.38000		109.42175	7.38000	109.40007				1,476,000,000.00	200,000	254,090,000.00
ES23	On 25/01/2023	Spot Bond	7.99500		117.76084	7.99500	117.73533				0.00	0	247,639,000.00
ES26	On 02/04/2026	Spot Bond	8.51500		96.97292	8.51500	96.95083				0.00	0	52,018,000.00
ES33	On 15/09/2033	Spot Bond	9.20000		86.87347	9.22000	86.69244				644,000,000.00	70,000	895,886,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.83777				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.84361				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.22244				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.07245				0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.38644				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.06973	100.00000	12.04050				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.74546	100.00000	11.71701				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.02032				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.05703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17446			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.24046			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.06500	104.98154		7.06500	104.96174			0.00	0	8,435,000.00
FRB05	On 21/12/2018	Spot Bond		9.08000	97.95874		9.08000	97.93498			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.44838			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44831			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.44983			0.00	200,000	100,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.86213			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.88000	105.09209		10.88000	105.06167			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.71339			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	77.82728		100.00000	77.64620			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	123.99362		2.10000	124.80253			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	131.58318		2.15000	262.91055			430,000,000.00	200,000	600,000.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	98.66380		2.77000	143.64098			0.00	0	1,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.73500	111.42732		2.73500	188.51831			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.22500	116.70293		7.22500	116.68042			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.14071		100.00000	32.06996			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.14071		100.00000	32.06996			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.19900	55.83873		8.19900	55.42063			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50400	35.83267		9.50400	34.92942			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.59034		9.74000	33.68467			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	82.58960		100.00000	82.40566			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89321			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.33311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60347			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.37604			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.29425			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.29425			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.88248			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.27117			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42671			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.52569			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36371			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40347			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.46162			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.39380	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.39380	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.51760			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39499			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48533			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52552			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37445			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	107.63016			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58156			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38783			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.31638	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.45972			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.55004			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.41502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44357			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52221			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48391			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54533			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57921			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52080			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50426			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45070			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44214			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55758			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55051			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53118			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55851			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.47206			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.13104		100.09221	11.10405			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34813			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58532			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42450			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47969			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18487			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45701			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39369			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	100.39857			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36632			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49243			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.11072			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44324			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.11072			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43091			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35914			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.95423		13.22500	50.93621			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33614			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.10699			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.10699			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33662			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.51865			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35388			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	87.86756		3.59500	91.02534			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	100.37110			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37110			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.01230			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14606			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.55564			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70466			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.64520			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39508			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.60149			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.71332			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	100.33221			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40981			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	121.31777		3.34000	113.72390			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40045			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40481			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	110.70508		3.32000	113.89337			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.88010	98.95401		0.88010	118.47273			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.34000	107.57392		3.34000	113.72390			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.86001	106.42651		1.86001	121.56364			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.93010	106.96290		1.93010	123.41056			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60455			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	21.18204		100.00000	21.13072			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.66716			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58063			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	110.95824		4.73000	110.93012			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59139			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34422			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39758			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53012			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46915			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.45079			0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35636			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.53755			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	100.35590			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.67014			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.59812			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34283			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.21436		100.00000	8.19446			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.94822			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.56000	102.64726		10.56000	101.78381			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.91297			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.37000	102.90797		7.37000	102.03991			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.75713			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.14752			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.33936			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.57487			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.72264			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.00000	139.09758		4.00000	139.06512			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.80422			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	103.31861			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90310			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.10828			0.00	0	9,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.06165			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.36804			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.90286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.66000		126.16005		2.66000	252.07136			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		131.47418		2.16000	262.69269			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		123.90412		2.88000	247.56249			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		103.35563		2.47000	121.37201			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.31426			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		121.92575		2.00000	121.90371			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58395			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.43980			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.19832			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.26237			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.94500		90.17775		2.94500	90.15912			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.87924		100.00000	0.87712			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.46759		104.97509	13.43352			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.09517			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.49936		101.07593	17.45656			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.77132		100.44759	9.74755			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.39721			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.95111		100.76967	15.91220			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.21648			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.15739			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94469			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.05970			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.56500		98.61193		2.56500	98.59266			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.18019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.38044			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09951			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000		97.63289		2.31000	103.58650			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.08324			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.28885		2.34000	103.27169			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.86901			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.43527			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		129.28162		2.36000	327.36831			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.35219			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	6.06000		105.65379		6.06000	105.63665			0.00	0	3,143,000.00
FRX15	On 14/03/2015	Spot Bond	6.26500		106.67574		6.26500	106.65786			0.00	0	9,322,000.00
FRX16	On 15/09/2016	Spot Bond	7.28500		104.50513		7.28500	104.48481			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.73500		105.35162		7.73500	105.32989			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.92000		112.51885		7.92000	112.49498			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56500		103.42255		8.56500	103.39899			0.00	0	1,528,000.00
FRX23	On 28/02/2023	Spot Bond	9.49500		91.37920		9.49500	91.85131			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58000		108.85350		9.58000	108.82568			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.29000		97.23300		10.29000	97.20605			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.14000		81.66227		10.14000	81.64020			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.95689			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.05956			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.96418			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.96500		103.90862		8.96500	103.88372			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	65.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.00853			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	98.98404			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	98.98509			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.73988			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.94230			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.87018			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.65317			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.56646			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.96953			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.95963			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25762			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.28786			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34629			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.07148		100.00000	3.06468			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.41882			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51951			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	100.51408			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.68785			0.00	3,200,000	21,600,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.87966			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36730			0.00	0	7,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.68499			0.00	0	8,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.49069			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.17587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.27739			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.83040			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.45823			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.21147			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.19405			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.97563			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	101.26950			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.26950			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		107.34893		100.00000	107.06343			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.44623			0.00	2,580,000	1,290,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.48991			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.60275		104.06114		7.60275	101.42856			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.33694			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.50091			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56645			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.95588		104.12488		7.95588	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.42405			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.59933			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.66484			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.40666		104.21304		8.40666	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.73306			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.73054			0.00	1,380,000	690,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.78508			0.00	1,280,000	640,000.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.89452			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	102.33162			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.83583			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86179			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85603			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.88500		114.22450		7.88500	114.20010			44,897,190,000.00	5,694,000	44,644,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93000		134.00895		1.93000	267.75898			579,000,000.00	300,000	76,150,000.00
HWAY24	On 07/12/2024	Spot Bond	1.91000		137.13578		1.91000	268.20503			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.19500		104.55977		9.19500	104.53381			0.00	0	12,836,000.00
HWAY35	On 31/07/2035	Spot Bond	9.19000		104.61463		9.19000	104.58866			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		110.24788		1.70000	110.22887			7,556,251,800.00	4,444,854	783,277,854.00
I2038	On 31/01/2038	Spot Bond	2.39000		104.29467		2.39000	104.27471			261,091,334,040.00	109,243,236	398,169,592.00
I2050	On 31/12/2050	Spot Bond	2.52000		105.44790		2.52000	105.42746			279,846,050,400.00	111,050,020	88,557,980.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.11500		108.35531		7.11500	108.33473			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.86625			0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.69312			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.47496			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.87173			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.92000		103.94449		6.92000	103.92528			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.61500		107.50113		7.61500	107.47930			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.31500		109.51652		8.31500	109.49227			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.85000		103.01774		6.85000	102.99878			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.31907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.83957			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.85000	109.98322	3.85000	109.95780			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.43500	105.48950	7.43500	105.46822			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.11125			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.18319			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.70001	106.16759	0.70001	126.42165			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.07000	106.51675	2.07000	125.08551			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.10306			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.50640			0.00	50,000,000	50,800,000.00
IBL39		On 02/04/2018	Spot Bond	8.01500	105.23160	8.01500	105.20902			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53141			0.00	0	800,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.13643			0.00	0	2,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.92472			0.00	0	5,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.51000	98.19814	8.51000	98.17578			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.97500	91.50890	8.97500	91.48671			0.00	0	821,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.59242			0.00	10,000,000	5,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.11500	85.15405	8.11500	98.90917			0.00	0	1,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00202	100.00000	0.00201			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.09895	5.00000	101.08531			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.09895	5.00000	101.08531			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	102.19282	5.00000	102.17888			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.09895	5.00000	101.08531			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.26715	4.00000	101.25625			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.09213			0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.03251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16638			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.11500	111.39359		9.11500	111.36646			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.14296			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.14296			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08834			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.74893		100.00000	7.73016			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	102.25361			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.85963			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.64913			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.11500	102.45338		9.11500	102.42857			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.65955			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.84110			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.03336			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.46206			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.29475		100.00000	4.28041			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND334		On 20/08/2013	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	70.32755		100.00000	70.19231			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	69.39163		100.00000	69.25996			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.04785			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.16251			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.82128	103.20536		10.82128	101.95849			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.82128	100.69460		10.82128	100.46203			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.29997			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.73593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29390			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.70973	6.50000	101.69195			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38305			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.17540			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.60469			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	23.22049	100.00000	23.16424			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	14.86112	100.00000	14.82511			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.74173			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.74173			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84919			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95688			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	100.59694			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.62988			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45612			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.45945			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.42160			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.28964			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.27512			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.94193			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	101.26925			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.93301			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.59694			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.40130			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.26313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.10635			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.16630			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.16630			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.56742			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	62.73004		100.00000	62.57808			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.17190			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.16932			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71104			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88075			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87787			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.87600			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.12500	104.22095		8.12500	104.19827			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.83000	104.02015		6.83000	104.00117			0.00	0	248,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.70487			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.56500	106.94042		8.56500	106.91605			0.00	0	15,640,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.05131			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.96457			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30602			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.29500	104.46310		8.29500	104.43990			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.67242			0.00	0	1,300,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.69042			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.16000	98.15245		3.16000	115.25968			632,000,000.00	200,000	3,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.95000	92.94505		3.95000	124.82429			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.62811			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.12453			0.00	0	800,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.94009			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.84289			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.54685			0.00	0	700,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.23093			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.26714			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.70000	89.31856		3.70000	90.07803			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.70000	89.24410		3.70000	95.57440			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.59652			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.74836			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41874			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.58000	110.34776		11.58000	110.31401			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.68062			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.95000	91.95867		3.95000	124.82429			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
IVA327	On 04/07/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA328	On 11/07/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.35000	99.66401		5.35000	99.57673			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.35000	99.35920		5.35000	99.27246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA335		On 29/08/2013	Spot Bond	5.35000	99.25801	5.35000	99.17144			0.00	0	0.00
IVA336		On 05/09/2013	Spot Bond	5.45000	99.14141	5.45000	99.05343			0.00	0	0.00
IVA337		On 12/09/2013	Spot Bond	5.45000	99.03878	5.45000	98.95098			0.00	0	0.00
IVA338		On 19/09/2013	Spot Bond	5.45000	98.93637	5.45000	98.84875			0.00	0	0.00
IVA339		On 26/09/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.45000	98.73217	5.45000	98.64492			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		34,800,000,000,000.00	348,000,000	279,000,000.00	
IVA342		On 17/10/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA351		On 19/12/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVC001		On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.09613			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.28563			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.29534			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.20919			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.06457			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.35920			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.12195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.07432			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93376			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.84564			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.81936			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.91993			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.68640			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.04731			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.09631			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	91.08911		100.00000	90.86420			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	60.93700		100.00000	60.78776			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	57.59160		100.00000	57.45207			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	57.85552		100.00000	57.67489			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	55.50482		100.00000	55.39951			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.31984			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	9.69747		100.00000	9.67398			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	31.44982		100.00000	31.37279			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87585			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	9.67398		100.00000	9.65054			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86858			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	39.38285		100.00000	39.25989			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.74773			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.54952			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.33000	145.29602		8.33000	145.26380			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.69303			0.00	0	20,000,000.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.66500	99.70985		8.66500	99.68650			259,950,000.00	30,000	3,895,000.00
LGL03	On 03/04/2018	Spot Bond		8.71500	66.77008		8.71500	97.88276			0.00	0	300,000.00
LGL04	On 23/05/2020	Spot Bond		8.00000	101.00687		8.00000	100.98534			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69399			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.36500	99.36440		11.36500	99.33440			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76108			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.04698			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.95595			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.95574			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.75676			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.50190			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.08885			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.87403			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.05202			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86990			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.47203			0.00	0	5,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39134			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.48504			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15528			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.36718			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37148			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	65.14767		100.00000	64.98812			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	62.01102		100.00000	61.86080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		66.07814	100.00000	65.91631				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		35.24123	100.00000	35.15585				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.41127	100.00000	30.33760				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		8.95153	100.00000	8.92984				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		21.85431	100.00000	21.80137				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.43000		104.77070	8.43000	104.74706				0.00	0	411,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.49531				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.42109				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.45818				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.61194				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.62442				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.68674				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.05437				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.05706				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.80000		104.43329	7.80000	104.41146				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000		103.72410	8.50000	103.70064				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.23000		104.62867	9.23000	104.60302				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.12000		104.83527	6.12000	104.81800				0.00	0	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.30537				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.31754				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32500		104.84183	9.32500	104.81557				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.26500		105.11573	7.26500	105.09535				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.70793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL02		On 31/05/2017	Spot Bond	8.72500	101.11497		8.72500	101.09138			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.67697			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.42500	101.08522		8.42500	101.06243			0.00	0	3,391,000.00
MTN02		On 13/07/2014	Spot Bond	6.60000	108.43697		6.60000	103.32709			0.00	0	3,566,000.00
MTN03		On 13/07/2015	Spot Bond	7.31500	108.33569		7.31500	103.63883			0.00	0	9,700,000.00
MTN04		On 13/07/2017	Spot Bond	8.37000	110.84435		8.37000	105.75997			0.00	0	1,728,000.00
MTN05		On 28/10/2013	Spot Bond	5.83000	102.08999		5.83000	102.07397			0.00	0	10,000,000.00
MTNC16		On 09/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.98590			0.00	0	0.00
MTNC17		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.74612			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.69068		100.00000	6.67448			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.17725		100.00000	0.17683			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.00521		100.00000	6.98824			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.09098		100.00000	7.07381			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.51801		100.89771	6.50209			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.60425		100.61875	6.58815			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	100.88648			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.89544			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91788			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.93293			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.94937			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96430			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.97163			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.06160			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.16628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.17725	100.00000	0.17683				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.17725	100.00000	0.17683				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.63500		98.75272	8.63500	98.73003				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.68121				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.59275				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.97894				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.68046				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.20370				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.74329				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.91500		110.55998	6.91500	110.53955			1,383,000,000.00	200,000	15,263,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.80478				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.68000		116.48502	8.68000	116.45812			86,800,000.00	10,000	2,182,000.00	
NBK4	On 28/10/2024	Spot Bond	10.50500		32.33002	10.50500	32.32117				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36500		105.91508	7.36500	105.89415				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.51176				0.00	0	400,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.59909				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.71000		103.56758	6.71000	103.54902				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.62074				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.56500		107.04582	7.56500	107.02423				0.00	0	781,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.24914				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.82229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20498			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86876			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67089			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	83.83097			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63280			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	101.37921			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.51050			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.31420			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86380			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	79.86022			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.66798			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82676			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.58577			0.00	39,000,000	13,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.08518			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.03931			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33331			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31386			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.98186			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30193			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29578			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.29554			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.06500	108.12017		8.06500	108.09694			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.38000	103.80308		5.38000	103.78794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	6.38000		105.12249		6.38000	105.10425			0.00	0	1,668,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.81500		114.59096		11.81500	114.55522			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.47132			0.00	0	5,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.80294			0.00	200,000	1,300,000.00
NILB10	On 08/12/2016	Spot Bond	2.17000		157.91803		2.17000	157.88885			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37500		109.38885		8.37500	109.36406			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.42032			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.39397			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.39397			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00500		108.42658		9.00500	108.59421			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.82422			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.22428			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.78088			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.77314			0.00	0	200,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.80512			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500		108.40951		9.20500	109.95714			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.83710			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.80516			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.82428			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500		108.39281		9.40500	108.55415			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.88819			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84988			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.83705			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.07923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.00152				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.86259				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.92500		135.27953	3.92500	135.24814				29,013,600,000.00	7,392,000	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.56500		105.75550	6.56500	105.73694				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.17000		118.79908	8.17000	118.77309				7,214,110,000.00	883,000	9,083,000.00
NRA022	On 31/10/2022	Spot Bond	8.48500		126.20224	8.48500	126.17374				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		164.87803	2.06500	164.84805				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.01000		127.98201	9.01000	127.95120				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.82514				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.83002				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.60693				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.22921				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.14739				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.11452				0.00	0	17,600,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.26285				0.00	0	500,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.86714				0.00	0	200,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.11914				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.97422	100.00000	16.93309				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		22.74147	100.00000	22.68578				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		22.79440	100.00000	22.73857				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		22.82616	100.00000	22.77026				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		23.58836	100.00000	23.53059				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		24.43524	100.00000	24.37540				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		29.72827	100.00000	29.65547				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.34500		107.19467	6.34500	107.17637				0.00	0	4,709,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.51487	100.00000	6.49909				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.25000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		27.95484	100.00000	27.88711				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.39647	100.00000	9.37370				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.29533				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.40257				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	100.00000		69.91661	100.00000	100.00000			37,700,000,000,000.00	377,000,000	150,000,000.00	
PNP05	On 21/08/2013	Spot Bond	100.00000		94.65845	100.00000	94.42702				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.85914				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.66921				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.17708				0.00	0	600,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92641				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.32726				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.32136				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.49094				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.36187				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.34064				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.32833				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.35593				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.38243				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.35668				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.34118				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.40515				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.37537				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.35614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.74637			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.80252			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.82779			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.88393			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	102.12524			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	102.18134			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96137			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.37048			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.11500	112.54991		6.11500	112.53148			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.00000	93.23551		6.00000	93.22054			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.75000	38.80146		7.75000	38.79340			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	6.01000	119.35573		6.11500	119.10377		55,389,908,825,860.00	9,216,290,986	16,553,790,986.00	
R158		On 15/09/2015	Spot Bond	6.11500	119.12327		6.11500	112.53148			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.01500	87.85546		6.01500	87.84131			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.11500	125.31238		6.11500	125.29186			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.94500	82.97956		5.94500	82.96635			0.00	0	0.00
R179		On 01/08/2013	Spot Bond	5.33000	104.64853		5.33000	104.63330			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.89000	121.90523		7.93000	121.50423		55,943,894,269,440.00	7,090,480,896	12,507,622,997.00	
R187P		On 21/12/2026	Spot Bond	7.67000	36.33506		7.67000	36.32759			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.59000	34.07804		7.59000	34.07110			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	273.90357		1.66000	273.85676		4,356,402,740.00	2,624,339	170,887,448.00	
R201		On 21/12/2014	Spot Bond	5.57000	104.79892		5.63000	104.69803		2,283,700,000.00	410,000	834,054,000.00	
R202		On 07/12/2033	Spot Bond	2.22000	203.74124		2.24500	202.93221		20,106,868,560.00	9,057,148	1,562,166,000.00	
R2023		On 28/02/2023	Spot Bond	7.55500	104.06272		7.58500	103.83733		19,533,384,580,550.00	2,585,491,010	4,365,035,010.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203		On 15/09/2017	Spot Bond	6.75000	107.97479		6.86500	107.52913			9,089,946,663,750.00	1,346,658,765	6,830,929,400.00
R204		On 21/12/2018	Spot Bond	6.98000	104.94682		7.08000	104.46874			9,393,640,507,620.00	1,345,793,769	5,736,974,727.00
R2048		On 28/02/2048	Spot Bond	8.79000	102.66350		8.79000	102.63951			14,114,103,000,000.00	1,605,700,000	2,064,808,000.00
R205		On 31/03/2014	Spot Bond	100.00000	55.09812		100.00000	54.96464			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.40000	100.93321		5.43000	100.90305			81,000,000,000.00	15,000,000	2,043,700,000.00
R207		On 15/01/2020	Spot Bond	7.26500	99.80525		7.32500	99.47909			3,928,045,459,860.00	540,680,724	3,690,088,405.00
R208		On 31/03/2021	Spot Bond	7.36000	98.28252		7.40500	98.00752			12,788,433,518,720.00	1,737,558,902	9,551,674,699.00
R209		On 31/03/2036	Spot Bond	8.60000	78.39740		8.62000	78.21795			23,229,327,628,800.00	2,701,084,608	9,005,497,900.00
R210		On 31/03/2028	Spot Bond	2.05000	156.78369		2.05000	156.75523			4,364,279,850.00	2,128,917	438,847,944.00
R211		On 31/01/2017	Spot Bond	0.00000	117.70942		0.00010	129.46364			0.00	1,538,709	74,641,600.00
R212		On 31/01/2022	Spot Bond	1.50000	130.62619		1.50000	130.60437			34,749,693,000.00	23,166,462	981,142,700.00
R213		On 28/02/2031	Spot Bond	8.43500	89.42436		8.45000	89.28110			19,220,955,027,715.00	2,278,714,289	5,282,350,200.00
R214		On 28/02/2041	Spot Bond	8.71500	79.28785		8.71500	79.26947			5,374,816,826,505.00	616,731,707	8,077,503,707.00
R224C		On 15/09/2013	Spot Bond	5.39000	99.00582		5.39000	98.99135			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.49000	96.35915		5.49000	96.34497			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.60000	93.66590		5.60000	93.65185			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.17500	90.26128		6.17500	90.24637			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.01500	87.85546		6.01500	87.84131			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.93500	85.46841		5.93500	85.45483			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.94500	82.97956		5.94500	82.96635			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.66500	97.50305		5.66500	97.48830			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.68500	94.80954		5.68500	94.79502			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.63500	92.25413		5.63500	92.24012			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.08500	88.96409		6.08500	88.94952			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.95500	86.60473		5.95500	86.59085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond		5.93500	84.14885		5.93500	84.13540			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.99500	81.55956		5.99500	81.54639			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.84000	76.66555		6.84000	76.65146			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.89000	73.97097		6.89000	73.95728			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.08500	70.84360		7.08500	70.83012			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.06500	68.49190		7.06500	68.47891			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.04500	66.23108		7.04500	66.21855			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.03500	64.01735		7.03500	64.00526			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.28500	60.81322		7.28500	60.80133			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.26500	58.76038		7.26500	58.74892			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.32500	56.44035		7.32500	56.42926			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.29500	54.57959		7.29500	54.56890			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.26500	52.79547		7.26500	52.78517			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23500	51.08447		7.23500	51.07455			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.19500	49.49078		7.19500	49.48122			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.15500	47.96535		7.15500	47.95614			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.87000	42.94263		7.87000	42.93358			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.83000	41.49931		7.83000	41.49061			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.79000	40.11998		7.79000	40.11161			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.75000	38.80146		7.75000	38.79340			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.71000	37.54077		7.71000	37.53301			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.67000	36.33506		7.67000	36.32759			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.63000	35.18166		7.63000	35.17446			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.59000	34.07804		7.59000	34.07110			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.65028			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.03387			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.90231			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.90821			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.28732		100.00000	12.25755			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.71310		100.00000	2.70645			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.57367			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49445			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.49451			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56937			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.46925			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18087			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.49801			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.25299			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	88.60289		100.00000	88.39442			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22152			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.46773			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.48593			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.88599			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.05963			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.70830			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.18112			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.31795			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.79077			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	102.15132			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20124			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.13397			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.90084			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.90084			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.84514			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93169			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.52937			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96145			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30595			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.34269			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73594			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.56101			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.88274		12.35000	107.84703			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60807			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.33988		100.00000	13.30757			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.12552			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56596			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81604			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	57.10467		100.00000	56.96633			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.93627			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	102.43419		5.25000	102.41952			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.01525		100.00000	1.01281			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.52429		100.00000	5.51091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.17948	100.00000	10.15482				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.39166	100.00000	12.29984				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.02770				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.85299				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70500		109.17161	8.70500	109.14620				0.00	0	3,196,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.38090				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.41500		111.33858	7.41500	111.31655				0.00	0	42,198,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.90479				0.00	200,000	200,000.00
SBK14	On 01/12/2017	Spot Bond	8.91500		103.64717	8.91500	103.62247				0.00	0	17,970,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.48872				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.39992				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.37731				0.00	0	4,200,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.54086				0.00	0	14,800,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.51039				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.41500		104.99924	7.41500	104.97847				0.00	0	12,510,000.00
SBK9	On 10/04/2018	Spot Bond	8.68000		100.97126	8.68000	100.94783				0.00	0	5,194,000.00
SBK111	On 09/04/2014	Spot Bond	1.60000		132.64213	1.60000	132.61968				320,000,000.00	200,000	100,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120		100.00000	-0.90120	165.89593				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.57500		115.95359	7.57500	115.93016				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.43500		116.25254	7.43500	116.22948				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.36500		116.40241	7.36500	116.37953				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.26500		102.52888	8.26500	102.50632				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.51000		116.09226	7.51000	116.06900				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.47500		116.16702	7.47500	116.14385				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.35918				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.44024				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32276			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02447			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	94.53291		100.00000	94.29419			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.91500	106.08016		7.91500	106.05778			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.05270			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.84980			0.00	0	3,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25840			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.79673		100.00000	1.79276			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26792			0.00	500,000	250,000.00
SBS19	On 23/06/2021	Spot Bond	9.05500	106.71892		9.05500	106.69311			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000	104.90956		9.58000	104.88289			1,916,000,000.00	200,000	600,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.08615			0.00	200,000	1,200,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30105			0.00	14,000,000	7,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.14097			0.00	0	800,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.83163			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.57000	102.45382		8.57000	102.43046			0.00	0	5,574,000.00
SBS3	On 25/05/2026	Spot Bond	8.63000	97.68269		8.63000	97.66026			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.10500	98.33210		9.10500	98.30832			127,470,000.00	14,000	1,255,000.00
SBS9	On 07/07/2016	Spot Bond	7.29500	110.98030		7.29500	110.95870			2,918,000,000.00	400,000	2,157,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	131.14782		2.19000	262.04041			438,000,000.00	200,000	600,000.00
SBSI12	On 31/01/2017	Spot Bond	0.70001	107.41705		0.70001	126.42165			140,002,000.00	200,000	100,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.20000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.82708	100.00000	5.81296	100.00000	5.81296			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.58087	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.27001	110.56417	1.27001	124.00644	1.27001	124.00644			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.70973	6.50000	101.69195	6.50000	101.69195			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38099	0.00000	100.38099			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18897	0.00000	100.18897			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38280	0.00000	101.38280			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.96500	99.52864	8.96500	99.50479	8.96500	99.50479			71,720,000.00	8,000	1,299,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.26006	0.00000	101.26006			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.96486	0.00000	99.96486			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.30960	0.00000	100.30960			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.28068	0.00000	100.28068			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.15885	0.00000	100.15885			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.29500	104.21065	5.29500	104.19561	5.29500	104.19561			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.41500	109.88702	7.41500	109.86492	7.41500	109.86492			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.31500	102.35511	8.31500	102.33245	8.31500	102.33245			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.99637	0.00000	100.99637			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.86127	0.00000	100.86127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03777			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.86785			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.16500	104.07961		8.16500	104.05685			0.00	0	7,000,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.79095			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86693			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.86121			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.08500	96.72765		9.08500	96.70417			236,210,000.00	26,000	36,678,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68512			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24226			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.42974			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.01300	89.42289		9.01300	89.40135			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.07500	89.11074		9.07500	89.08912			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.87500	102.97142		6.87500	102.95240			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.58500	93.32383		8.58500	93.30216			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38800			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.04500	103.29792		8.04500	103.27579			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.01500	117.15569		7.01500	117.13373			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	101.75826		2.45000	102.12661			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.03000	100.13105		8.03000	100.23457			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.38044			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.38133			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.27887			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.24956			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.08841			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	98.96301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1007		On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.76911			0.00	23,000,000	23,000,000.00
SYN911		On 19/07/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN913		On 19/07/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN928		On 19/07/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN929		On 19/07/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN988		On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.67863			0.00	0	0.00
SYN989		On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.88479			0.00	0	0.00
SYN990		On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.97132			0.00	0	0.00
SYN992		On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.74084			0.00	0	0.00
SYN993		On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.69722			0.00	0	0.00
SYN994		On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.59516			0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.48148			0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.46736			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.43823			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.45176			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.39305			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.67500	115.26016	6.67500	115.23948			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.49000	106.26944	8.49000	106.24531			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	55.04680	100.00000	54.92363			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	44.05067	100.00000	43.94279			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	15.74352	100.00000	15.70539			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.64000	103.35932	6.64000	103.34098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.84368				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.70381				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.10178				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.59025				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.34402				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.15192				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.36500		107.47681	7.36500	107.45534				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.51816				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.83378				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.87747				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.43391				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.47813				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.71676	7.83000	103.69475				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.40959				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.46487				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.31872				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.40959				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.46487				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.34131	7.16000	103.36716				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.57320				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.56436				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.77652				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.74779				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	102.61524				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.51601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47499			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06826		101.06155	7.05078			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.40074			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.66849			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.59973			0.00	0	10,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.68813			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.62405			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41076			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.44177			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46392			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.44177			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.46392			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.47499			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42848			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46392			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58571			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.58571			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58571			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.76284			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.80711			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.75177			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.63670			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.69197			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.66986			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL15		On 29/04/2015	Spot Bond	8.06500	108.60811		8.06500	108.58466			177,430,000,000.00	22,000,000	12,614,000.00
TL20		On 22/02/2020	Spot Bond	7.50000	94.58815		7.50000	94.54489			0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	7.80500	106.63116		7.80500	106.60898			15,610,000,000.00	2,000,000	1,001,331,000.00
TN20		On 17/09/2020	Spot Bond	8.39500	114.42021		8.39500	114.39464			0.00	0	259,388,000.00
TN23		On 06/11/2023	Spot Bond	8.60000	116.71100		8.60000	116.68429			0.00	0	88,327,000.00
TN25		On 19/08/2025	Spot Bond	8.92000	107.89877		8.92000	107.87276			0.00	0	192,700,000.00
TN27		On 14/11/2027	Spot Bond	8.98500	100.65575		8.98500	100.63172			0.00	0	5,732,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28331			0.00	0	1,500,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.21158			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.96876			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.99673			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.99959			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.13749			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.42335			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04683			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.04889			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.05011			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.24123		10.00000	100.21439			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.23521		9.75000	100.20905			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.23511		100.00000	10.20871			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.55643			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	96.85575			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.53759			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	95.84117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.35556			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	95.74927			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.17240			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.53824			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.24344			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	97.46305			0.00	0	0.00
TWC005	On 05/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.31301			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.22548			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.21089			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.18171			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.12758			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.17151			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.88993			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.80240			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.77322			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.70027			0.00	0	0.00
TWC017	On 05/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond		100.00000	68.45569		100.00000	68.45569			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.35925			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.93048			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.18615			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.80541			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.80500	114.11517		8.80500	114.08845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.41230			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.78632			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.20500	106.56191		9.20500	106.53585			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	94.32317		100.00000	94.08618			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	93.80720		100.00000	93.58278			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	94.46222		100.00000	94.22488			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.15150			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.15906			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07746			0.00	0	3,600,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.11720			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.11894			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17816			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18363			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60062			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	134.27000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.47500	116.99920		6.47500	116.97895			0.00	0	92,730,000.00
WS05	On 01/08/2018	Spot Bond	0.31000	246.76757		0.31000	246.73442			18,600,000,000.00	60,000,000	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.51500	105.35830		6.51500	105.33994			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000	106.43482		7.37000	106.41389			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500	107.38811		7.63500	107.36625			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95000	106.49819		7.95000	106.47563			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.94500	107.10727		7.94500	107.08460			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.60500	99.19269		5.60500	99.17759			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.66500	97.81390		5.66500	97.79905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z014		On 30/06/2015	Spot Bond	6.06500	88.86641		6.06500	88.85199			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.65500	96.02814		5.65500	96.01351			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.66500	94.69620		5.66500	94.68182			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.99500	87.40655		5.99500	87.39244			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.64500	92.54722		5.64500	92.53322			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.06500	88.85199		6.06500	88.83756			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	7.02500	65.06140		7.02500	65.04919			0.00	0	0.00
ZA001		On 01/09/2016	Spot Bond	100.00000	11.28169		100.00000	11.26028			0.00	0	0.00
ZA002		On 16/08/2024	Spot Bond	100.00000	0.04543		100.00000	0.04534			0.00	0	0.00
ZA003		On 01/09/2016	Spot Bond	100.00000	11.28169		100.00000	11.26028			0.00	0	0.00
ZA007		On 31/03/2015	Spot Bond	100.00000	30.22832		100.00000	30.17097			0.00	0	0.00
ZA008		On 19/03/2015	Spot Bond	100.00000	30.92508		100.00000	30.86641			0.00	0	0.00
ZA009		On 22/04/2015	Spot Bond	100.00000	28.99143		100.00000	28.93643			0.00	0	0.00
ZA010		On 22/04/2015	Spot Bond	100.00000	28.99143		100.00000	28.93643			0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond	100.00000	27.49014		100.00000	27.43799			0.00	0	0.00
ZA012		On 20/05/2015	Spot Bond	100.00000	27.49014		100.00000	27.43799			0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond	100.00000	26.01714		100.00000	25.96778			0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond	100.00000	26.01714		100.00000	25.96778			0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond	100.00000	24.48318		100.00000	24.43673			0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	24.48318		100.00000	24.43673			0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	23.08346		100.00000	23.03967			0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	23.08346		100.00000	23.03967			0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	21.72247		100.00000	21.68126			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	21.72247		100.00000	21.68126			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	20.55852		100.00000	20.51951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000		19.45693		100.00000	19.42002			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		14.55088		100.00000	14.52327			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		13.74507		100.00000	13.71899			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		12.93467		100.00000	12.91013			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		12.93467		100.00000	12.91013			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		12.24159		100.00000	12.21837			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		11.56367		100.00000	11.54173			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		10.88188		100.00000	10.86124			0.00	0	0.00
Total for j-Bonds :											301,782,541,401,210.00	32,504,876,341	96 426 007 859.00
Grand Total:											301,782,804,275,740.00	32,504,911,509	96 428 186 836.00