



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/07/2013

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 11/07/2013	Any day expiry	9.93980	9.93980	10.05160	10.05160			19.00	0.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	0.00000	0.00000	10.13430	0.01013	0.000	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	220.20000	0.22020	118.53430	0.11853	220.200	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	0.00000	0.00000	6.84660	0.00685	0.000	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	250.20000	0.25020	145.24660	0.14525	250.200	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	0.00000	0.00000	121.75640	0.12176	0.000	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	0.20000	0.00020	10.15640	0.01016	0.200	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	0.00000	0.00000	13.12560	0.01313	0.000	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	200.20000	0.20020	101.52560	0.10153	200.200	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	0.00000	0.00000	11.53760	0.01154	0.000	19.00	0	0.00
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	210.20000	0.21020	109.93760	0.10994	210.200	19.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry			10.03190	10.03190	10.03190	10.03190		0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Put	28.10000	0.02810	28.10000	0.02810	28.100	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry			9.98380	9.98380	10.06440	10.06440		16.84	0	350.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	41.86310	0.04186	60.62620	0.06063	41.863	19.72	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	318.06310	0.31806	256.22620	0.25623	318.063	19.72	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	775.72740	0.77573	855.87800	0.85588	775.727	21.46	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	1.92740	0.00193	1.47800	0.00148	1.927	21.46	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	235.88710	0.23589	301.98200	0.30198	235.887	17.91	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	52.08710	0.05209	37.58200	0.03758	52.087	17.91	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	785.61420	0.78561	865.79380	0.86579	785.614	21.53	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	1.81420	0.00181	1.39380	0.00139	1.814	21.53	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	72.50390	0.07250	103.68420	0.10368	72.504	18.06	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	198.70390	0.19870	149.28420	0.14928	198.704	18.06	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,683.83260	1.68383	1,764.42890	1.76443	1,683.833	30.71	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.03260	0.00003	0.02890	0.00003	0.033	30.71	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	795.50750	0.79551	875.71440	0.87571	795.508	21.60	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	1.70750	0.00171	1.31440	0.00131	1.708	21.60	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.98960	9.98960	10.07020	10.07020		17.13	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	951.75080	0.95175	1,031.49410	1.03149	951.751	22.46	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	2.15080	0.00215	1.29410	0.00129	2.151	22.46	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	647.72100	0.64772	725.83340	0.72583	647.721	19.84	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	8.12100	0.00812	5.63340	0.00563	8.121	19.84	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 26/07/2013	Any day expiry	8.30	Call	1,689.69560		1.68970	1,770.26130	1.77026		1,689.696	28.52	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.09560		0.00010	0.06130	0.00006		0.096	28.52	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,589.74430		1.58974	1,670.29130	1.67029		1,589.744	27.70	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.14430		0.00014	0.09130	0.00009		0.144	27.70	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	332.29810		0.33230	400.99460	0.40099		332.298	18.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	42.69810		0.04270	30.79460	0.03079		42.698	18.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	941.84400		0.94184	1,021.55090	1.02155		941.844	22.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	2.24400		0.00224	1.35090	0.00135		2.244	22.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	931.94120		0.93194	1,011.61730	1.01162		931.941	22.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	2.34120		0.00234	1.41730	0.00142		2.341	22.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	70.99050		0.07099	96.63380	0.09663		70.991	18.85	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	281.39050		0.28139	226.43380	0.22643		281.390	18.85	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	495.98780		0.49599	572.05000	0.57205		495.988	18.55	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	16.38780		0.01639	11.85000	0.01185		16.388	18.55	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	415.86940		0.41587	488.78980	0.48879		415.869	18.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	26.26940		0.02627	18.58980	0.01859		26.269	18.29	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,789.66350		1.78966	1,870.24130	1.87024		1,789.664	29.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.06350		0.00006	0.04130	0.00004		0.063	29.34	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,739.67790		1.73968	1,820.25030	1.82025		1,739.678	28.93	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.07790		0.00008	0.05030	0.00005		0.078	28.93	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	221.57210		0.22157	281.19110	0.28119		221.572	17.57	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	81.97210		0.08197	60.99110	0.06099		81.972	17.57	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,889.64230		1.88964	1,970.22790	1.97023		1,889.642	30.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.04230		0.00004	0.02790	0.00003		0.042	30.15	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.99680		9.99680	10.07740	10.07740		10.07740	16.85	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	890.71950		0.89072	969.67890	0.96968		890.719	19.97	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	3.91950		0.00392	2.27890	0.00228		3.919	19.97	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	910.40190		0.91040	989.48500	0.98948		910.402	20.10	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	3.60190		0.00360	2.08500	0.00209		3.602	20.10	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	900.55740		0.90056	979.57020	0.97957		900.557	20.04	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	3.75740		0.00376	2.17020	0.00217		3.757	20.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			10.03410		10.03410	10.11470	10.11470		10.11470	16.65	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	810.62700		0.81063	887.58210	0.88758		810.627	15.71	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	16.52700		0.01653	12.88210	0.01288		16.527	15.71	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	764.47250		0.76447	840.61580	0.84062		764.473	15.68	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	20.37250		0.02037	15.91580	0.01592		20.373	15.68	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	755.32510		0.75533	831.29020	0.83129		755.325	15.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	21.22510		0.02123	16.59020	0.01659		21.225	15.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	746.20720		0.74621	821.98850	0.82199		746.207	15.66	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	22.10720		0.02211	17.28850	0.01729		22.107	15.66	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	571.25380		0.57125	642.08310	0.64208		571.254	15.52	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	47.15380		0.04715	37.38310	0.03738		47.154	15.52	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	499.70670		0.49971	565.90790	0.56591		499.707	15.61	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	65.60670		0.06561	51.20790	0.05121		65.607	15.61	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,734.81520		1.73482	1,815.36940	1.81537		1,734.815	19.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.71520		0.00072	0.66940	0.00067		0.715	19.90	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	427.33880		0.42734	488.85480	0.48885		427.339	15.84	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	93.23880		0.09324	74.15480	0.07415		93.239	15.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	337.53570		0.33754	391.65110	0.39165		337.536	16.16	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	143.43570		0.14344	116.95110	0.11695		143.436	16.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,834.63200		1.83463	1,915.20490	1.91520		1,834.632	20.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.53200		0.00053	0.50490	0.00050		0.532	20.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,784.71670		1.78472	1,865.28120	1.86528		1,784.717	20.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.61670		0.00062	0.58120	0.00058		0.617	20.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.06390		10.06390	10.14450	10.14450		10.14450	16.55	0.00	39,545	636,021.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,222.64440		1.22264	1,302.29990	1.30230		1,222.644	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	8.74440		0.00874	7.79990	0.00780		8.744	16.39	0.00	0	2,193.00

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	9.30	Call	800.80260	0.80080	874.46460	0.87446	800.803	15.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	36.90260	0.03690	29.96460	0.02996	36.903	15.50	0.00	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,320.53500	1.32054	1,400.43400	1.40043	1,320.535	16.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	6.63500	0.00664	5.93400	0.00593	6.635	16.79	0.00	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,271.51860	1.27152	1,351.30480	1.35130	1,271.519	16.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	7.61860	0.00762	6.80480	0.00680	7.619	16.59	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	632.33240	0.63233	701.32840	0.70133	632.332	15.44	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	68.43240	0.06843	56.82840	0.05683	68.432	15.44	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	1,077.08910	1.07709	1,156.21410	1.15621	1,077.089	15.78	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	13.18910	0.01319	11.71410	0.01171	13.189	15.78	0.00	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	890.15780	0.89016	965.56100	0.96556	890.158	15.53	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	26.25780	0.02626	21.06100	0.02106	26.258	15.53	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	520.70300	0.52070	581.60140	0.58160	520.703	15.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	106.80300	0.10680	87.10140	0.08710	106.803	15.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	757.29710	0.75730	829.94500	0.82995	757.297	15.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	43.39710	0.04340	35.44500	0.03545	43.397	15.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	714.66810	0.71467	786.20170	0.78620	714.668	15.47	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	50.76810	0.05077	41.70170	0.04170	50.768	15.47	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	454.42940	0.45443	511.16270	0.51116	454.429	15.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	140.52940	0.14053	116.66270	0.11666	140.529	15.88	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	592.78300	0.59278	660.33780	0.66034	592.783	15.43	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	78.88300	0.07888	65.83780	0.06584	78.883	15.43	0.00	0	43,095.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	527.65340	0.52765	589.25840	0.58926	527.653	15.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	103.75340	0.10375	84.75840	0.08476	103.753	15.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	366.26240	0.36626	416.44160	0.41644	366.262	16.22	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	202.36240	0.20236	171.94160	0.17194	202.362	16.22	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	513.80950	0.51381	574.30250	0.57430	513.809	15.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	109.90950	0.10991	89.80250	0.08980	109.910	15.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	486.82510	0.48683	545.66990	0.54567	486.825	15.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	122.92510	0.12293	101.16990	0.10117	122.925	15.77	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	270.75240	0.27075	310.83970	0.31084	270.752	16.74	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	306.85240	0.30685	266.33970	0.26634	306.852	16.74	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	423.53330	0.42353	478.10890	0.47811	423.533	15.99	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	159.63330	0.15963	133.60890	0.13361	159.633	15.99	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	394.14600	0.39415	446.53210	0.44653	394.146	16.10	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	180.24600	0.18025	152.03210	0.15203	180.246	16.10	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	233.30220	0.23330	267.84150	0.26784	233.302	17.12	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	369.40220	0.36940	323.34150	0.32334	369.402	17.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	314.96030	0.31496	360.71510	0.36072	314.960	16.44	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	251.06030	0.25106	216.21510	0.21622	251.060	16.44	0.00	0	26,069.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	287.23430	0.28723	330.09910	0.33010	287.234	16.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	283.33430	0.28333	245.59910	0.24560	283.334	16.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	194.86170	0.19486	224.65390	0.22465	194.862	17.57	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	450.96170	0.45096	400.15390	0.40015	450.962	17.57	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	262.84100	0.26284	301.55080	0.30155	262.841	16.82	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	318.94100	0.31894	277.05080	0.27705	318.941	16.82	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	251.37520	0.25138	288.03430	0.28803	251.375	16.93	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	337.47520	0.33748	293.53430	0.29353	337.475	16.93	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	128.30910	0.12831	148.63640	0.14864	128.309	18.65	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	664.40910	0.66441	604.13640	0.60414	664.409	18.65	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	210.06850	0.21007	241.77890	0.24178	210.068	17.38	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	416.16850	0.41617	367.27890	0.36728	416.168	17.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	200.81070	0.20081	231.36010	0.23136	200.811	17.50	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	436.91070	0.43691	386.86010	0.38686	436.911	17.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	103.71340	0.10371	119.98670	0.11999	103.713	19.30	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	789.81340	0.78981	725.48670	0.72549	789.813	19.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	172.75780	0.17276	199.66720	0.19967	172.758	17.87	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	508.85780	0.50886	455.16720	0.45517	508.858	17.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	148.63140	0.14863	172.25620	0.17226	148.631	18.25	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	584.73140	0.58473	527.75620	0.52776	584.731	18.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	49.98430	0.04998	57.81810	0.05782	49.984	21.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,286.08430	1.28608	1,213.31810	1.21332	1,286.084	21.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	119.45700	0.11946	138.09950	0.13810	119.457	18.87	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	705.55700	0.70556	643.59950	0.64360	705.557	18.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	111.27510	0.11128	128.69190	0.12869	111.275	19.08	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	747.37510	0.74738	684.19190	0.68419	747.375	19.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	19.91750	0.01992	20.88590	0.02089	19.918	26.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,206.01750	2.20602	2,126.38590	2.12639	2,206.018	26.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	96.72510	0.09673	111.92880	0.11193	96.725	19.51	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	832.82510	0.83283	767.42880	0.76743	832.825	19.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	73.67400	0.07367	85.27740	0.08528	73.674	20.37	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,009.77400	1.00977	940.77740	0.94078	1,009.774	20.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	18.34680	0.01835	19.06730	0.01907	18.347	27.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,454.44680	2.45445	2,374.56730	2.37457	2,454.447	27.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	34.92270	0.03492	40.24400	0.04024	34.923	22.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,571.02270	1.57102	1,495.74400	1.49574	1,571.023	22.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	25.17130	0.02517	28.86180	0.02886	25.171	24.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,861.27130	1.86127	1,784.36180	1.78436	1,861.271	24.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,764.02450	2.76402	2,844.62070	2.84462	2,764.025	22.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.12450	0.00012	0.12070	0.00012	0.124	22.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,567.20710	1.56721	1,647.47380	1.64747	1,567.207	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	3.30710	0.00331	2.97380	0.00297	3.307	17.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,369.67650	1.36968	1,449.67250	1.44967	1,369.676	16.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	5.77650	0.00578	5.17250	0.00517	5.776	16.99	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			10.07390	10.07390	10.15450	10.15450		16.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	807.48540	0.80749	880.29140	0.88029	807.485	15.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	43.58540	0.04359	35.79140	0.03579	43.585	15.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	396.68460	0.39668	447.56340	0.44756	396.685	16.16	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	202.78460	0.20278	173.06340	0.17306	202.785	16.16	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	833.60510	0.83361	906.99400	0.90699	833.605	15.50	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	39.70510	0.03971	32.49400	0.03249	39.705	15.50	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	824.86660	0.82487	898.06440	0.89806	824.867	15.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	40.96660	0.04097	33.56440	0.03356	40.967	15.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	816.15980	0.81616	889.16390	0.88916	816.160	15.49	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	42.25980	0.04226	34.66390	0.03466	42.260	15.49	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.07810	10.07810	10.15870	10.15870		16.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	857.75570	0.85776	931.23720	0.93124	857.756	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	39.65570	0.03966	32.53720	0.03254	39.656	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	513.85440	0.51385	571.92360	0.57192	513.854	15.78	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	135.75440	0.13575	113.22360	0.11322	135.754	15.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	875.36270	0.87536	949.20470	0.94920	875.363	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	37.26270	0.03726	30.50470	0.03050	37.263	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	866.54430	0.86654	940.20770	0.94021	866.544	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	38.44430	0.03844	31.50770	0.03151	38.444	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,780.84260	1.78084	1,861.16610	1.86117	1,780.843	18.31	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	2.74260	0.00274	2.46610	0.00247	2.743	18.31	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	649.20450	0.64920	717.01350	0.71701	649.204	15.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	81.10450	0.08110	68.31350	0.06831	81.104	15.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	582.01750	0.58202	645.48830	0.64549	582.018	15.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	103.91750	0.10392	86.78830	0.08679	103.918	15.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,880.18670	1.88019	1,960.57870	1.96058	1,880.187	18.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	2.08670	0.00209	1.87870	0.00188	2.087	18.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,830.49290	1.83049	1,910.85310	1.91085	1,830.493	18.49	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	2.39290	0.00239	2.15310	0.00215	2.393	18.49	0.00	0	0.00

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 22/10/2013	Any day expiry		10.11520	10.11520		10.19600	10.19600		16.64	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	788.73020	0.78873	857.16030	0.85716	788.730	15.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	83.53020	0.08353	71.16030	0.07116	83.530	15.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	741.42290	0.74142	808.41780	0.80842	741.423	15.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	96.22290	0.09622	82.41780	0.08242	96.223	15.47	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	377.33020	0.37733	420.33410	0.42033	377.330	16.57	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	332.13020	0.33213	294.33410	0.29433	332.130	16.57	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	804.79410	0.80479	873.68040	0.87368	804.794	15.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	79.59410	0.07959	67.68040	0.06768	79.594	15.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	796.74350	0.79674	865.40440	0.86540	796.744	15.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	81.54350	0.08154	69.40440	0.06940	81.544	15.47	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		10.11960	10.11960		10.20030	10.20030		16.68	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	688.33170	0.68833	753.03600	0.75304	688.332	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	118.73170	0.11873	102.73600	0.10274	118.732	15.51	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	372.20510	0.37221	414.21480	0.41421	372.205	16.68	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	352.60510	0.35261	313.91480	0.31391	352.605	16.68	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	733.64030	0.73364	799.88340	0.79988	733.640	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	104.04030	0.10404	89.58340	0.08958	104.040	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	725.99080	0.72599	791.98340	0.79198	725.991	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	106.39080	0.10639	91.68340	0.09168	106.391	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	718.38020	0.71838	784.11990	0.78412	718.380	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	108.78020	0.10878	93.81990	0.09382	108.780	15.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		10.12390	10.12390		10.20470	10.20470		16.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	657.82270	0.65782	721.22000	0.72122	657.823	15.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	133.92270	0.13392	116.52000	0.11652	133.923	15.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	592.24450	0.59224	648.26910	0.64827	592.244	15.69	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	168.34450	0.16834	143.56910	0.14357	168.345	15.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	778.47910	0.77848	845.93670	0.84594	778.479	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	94.57910	0.09458	81.23670	0.08124	94.579	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	770.65020	0.77065	837.87160	0.83787	770.650	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	96.75020	0.09675	83.17160	0.08317	96.750	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,878.73450	1.87873	1,959.02450	1.95902	1,878.735	17.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.83450	0.00483	4.32450	0.00432	4.834	17.39	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,829.43850	1.82944	1,909.64710	1.90965	1,829.439	17.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	5.53850	0.00554	4.94710	0.00495	5.539	17.28	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	786.34450	0.78634	854.03460	0.85403	786.344	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	92.44450	0.09244	79.33460	0.07933	92.445	15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry		10.16770	10.16770		10.24840	10.24840		16.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	845.81100	0.84581	911.75950	0.91176	845.811	15.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	118.11100	0.11811	103.35950	0.10336	118.111	15.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	838.17360	0.83817	903.90190	0.90390	838.174	15.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	120.47360	0.12047	105.50190	0.10550	120.474	15.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	661.51370	0.66151	718.58890	0.71859	661.514	15.67	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	193.81370	0.19381	170.18890	0.17019	193.814	15.67	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,879.23460	1.87923	1,958.71160	1.95871	1,879.235	17.49	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	11.53460	0.01153	10.31160	0.01031	11.535	17.49	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	853.48230	0.85348	919.64940	0.91965	853.482	15.54	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	115.78230	0.11578	101.24940	0.10125	115.782	15.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future		10.19100	10.19100		10.27180	10.27180		16.88	0.00	4,075	84,765.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,338.41090	1.33841	1,414.40440	1.41440	1,338.411	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	47.41090	0.04741	42.60440	0.04260	47.411	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,312.92980	1.31293	1,388.66400	1.38866	1,312.930	16.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	49.82980	0.04983	44.76400	0.04476	49.830	16.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,267.53970	1.26754	1,342.78170	1.34278	1,267.540	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	54.43970	0.05444	48.88170	0.04888	54.440	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,247.59570	1.24760	1,322.60660	1.32261	1,247.596	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	56.59570	0.05660	50.80660	0.05081	56.596	15.98	0.00	0	750.00

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	9.03	Call	1,222.52410		1.22252	1,297.23480	1.29723	1,222.524	15.91	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	59.42410		0.05942	53.33480	0.05333	59.424	15.91	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,070.80190		1.07080	1,143.34960	1.14335	1,070.802	15.52	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	79.80190		0.07980	71.54960	0.07155	79.802	15.52	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	799.27310		0.79927	861.89510	0.86190	799.273	15.59	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	158.27310		0.15827	140.09510	0.14010	158.273	15.59	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	763.80510		0.76381	825.02210	0.82502	763.805	15.60	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	172.80510		0.17281	153.22210	0.15322	172.805	15.60	0.00	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	702.23730		0.70224	760.80570	0.76081	702.237	15.61	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	201.23730		0.20124	179.00570	0.17901	201.237	15.61	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	695.58210		0.69558	753.84620	0.75385	695.582	15.61	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	204.58210		0.20458	182.04620	0.18205	204.582	15.61	0.00	0	400.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	636.73040		0.63673	689.05060	0.68905	636.730	15.87	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	245.73040		0.24573	217.25060	0.21725	245.730	15.87	0.00	0	21,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	608.91410		0.60891	659.57180	0.65957	608.914	15.99	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	267.91410		0.26791	237.77180	0.23777	267.914	15.99	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	531.71830		0.53172	577.41740	0.57742	531.718	16.37	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	340.71830		0.34072	305.61740	0.30562	340.718	16.37	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	485.28020		0.48528	527.74790	0.52775	485.280	16.63	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	394.28020		0.39428	355.94790	0.35595	394.280	16.63	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	415.84430		0.41584	452.45480	0.45245	415.844	17.09	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	494.84430		0.49484	450.65480	0.45065	494.844	17.09	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	404.87680		0.40488	440.63110	0.44063	404.877	17.18	0.00	0	200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	513.87680		0.51388	468.83110	0.46883	513.877	17.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	370.47290		0.37047	403.48020	0.40348	370.473	17.48	0.00	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	579.47290		0.57947	531.68020	0.53168	579.473	17.48	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	324.63560		0.32464	353.83570	0.35384	324.636	17.93	0.00	0	6.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	683.63560		0.68364	632.03570	0.63204	683.636	17.93	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	310.77360		0.31077	338.78720	0.33879	310.774	18.08	0.00	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	719.77360		0.71977	666.98720	0.66699	719.774	18.08	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	284.99310		0.28499	310.76460	0.31076	284.993	18.38	0.00	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	793.99310		0.79399	738.96460	0.73896	793.993	18.38	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	262.03240		0.26203	285.56660	0.28557	262.032	18.70	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	871.03240		0.87103	813.76660	0.81377	871.032	18.70	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	222.40820		0.22241	242.45400	0.24245	222.408	19.33	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,031.40820		1.03141	970.65400	0.97065	1,031.408	19.33	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	189.90490		0.18990	207.02160	0.20702	189.905	19.97	0.00	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,198.90490		1.19890	1,135.22160	1.13522	1,198.905	19.97	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	169.15650		0.16916	184.54300	0.18454	169.157	20.43	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,328.15650		1.32816	1,262.74300	1.26274	1,328.156	20.43	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	151.22330		0.15122	164.92640	0.16493	151.223	20.89	0.00	0	16,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,460.22330		1.46022	1,393.12640	1.39313	1,460.223	20.89	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	130.99930		0.13100	142.78660	0.14279	130.999	21.51	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,639.99930		1.64000	1,570.98660	1.57099	1,639.999	21.51	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	106.98790		0.10699	116.47120	0.11647	106.988	22.44	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,915.98790		1.91599	1,844.67120	1.84467	1,915.988	22.44	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,477.11520		1.47712	1,554.31700	1.55432	1,477.115	16.54	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	36.11520		0.03612	32.51700	0.03252	36.115	16.54	0.00	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	89.78530		0.08979	95.53840	0.09554	89.785	23.79	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,248.78530		2.24879	2,173.73840	2.17374	2,248.785	23.79	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	87.69360		0.08769	93.10760	0.09311	87.694	24.66	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,396.69360		2.39669	2,321.30760	2.32131	2,396.694	24.66	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,793.51490		2.79351	2,874.13040	2.87413	2,793.515	19.93	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.51490		0.00251	2.33040	0.00233	2.515	19.93	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,199.42970		2.19943	2,279.55320	2.27955	2,199.430	18.30	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	8.42970		0.00843	7.75320	0.00775	8.430	18.30	0.00	0	100.00	
\$ / R	On 23/12/2013	Any day expiry			10.20560		10.20560	10.28630	10.28630		16.82	0.00	0	0.00	

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 23/12/2013	Any day expiry	9.60	Call	784.16830	0.78417	846.11450	0.84611	784.168	15.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	178.56830	0.17857	159.81450	0.15981	178.568	15.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	777.18930	0.77719	838.88590	0.83889	777.189	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	181.58930	0.18159	162.58590	0.16259	181.589	15.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	791.18440	0.79118	853.37870	0.85338	791.184	15.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	175.58440	0.17558	157.07870	0.15708	175.584	15.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.25780	10.25780	10.33860	10.33860		16.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	424.76250	0.42476	455.55470	0.45555	424.763	17.63	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	676.96250	0.67696	626.95470	0.62695	676.963	17.63	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	421.61120	0.42161	452.18690	0.45219	421.611	17.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	683.81120	0.68381	633.58690	0.63359	683.811	17.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	418.48640	0.41849	448.85000	0.44885	418.486	17.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	690.68640	0.69069	640.25000	0.64025	690.686	17.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	571.35390	0.57135	611.99730	0.61200	571.354	16.57	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	433.55390	0.43355	393.39730	0.39340	433.554	16.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.30250	10.30250	10.38330	10.38330		17.06	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,305.77430	1.30577	1,377.49930	1.37750	1,305.774	15.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	103.27430	0.10327	94.19930	0.09420	103.274	15.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,297.20200	1.29720	1,368.80740	1.36881	1,297.202	15.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	104.70200	0.10470	95.50740	0.09551	104.702	15.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,314.36140	1.31436	1,386.20660	1.38621	1,314.361	15.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	101.86140	0.10186	92.90660	0.09291	101.861	15.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.32700	10.32700	10.40790	10.40790		17.05	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,210.60690	1.21061	1,279.73920	1.27974	1,210.607	15.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	133.60690	0.13361	121.83920	0.12184	133.607	15.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	963.15370	0.96315	1,020.06600	1.02007	963.154	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	226.15370	0.22615	202.16600	0.20217	226.154	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	956.38470	0.95638	1,013.07330	1.01307	956.385	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	229.38470	0.22938	205.17330	0.20517	229.385	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	949.64860	0.94965	1,006.11020	1.00611	949.649	15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	232.64860	0.23265	208.21020	0.20821	232.649	15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	890.36250	0.89036	944.79460	0.94479	890.363	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	263.36250	0.26336	236.89460	0.23689	263.363	15.70	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	858.49410	0.85849	911.78420	0.91178	858.494	15.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	281.49410	0.28149	253.88420	0.25388	281.494	15.73	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	554.78390	0.55478	586.08210	0.58608	554.784	17.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	627.78390	0.62778	578.18210	0.57818	627.784	17.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	519.69260	0.51969	548.89600	0.54890	519.693	17.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	692.69260	0.69269	640.99600	0.64100	692.693	17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	487.13200	0.48713	514.35950	0.51436	487.132	17.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	760.13200	0.76013	706.45950	0.70646	760.132	17.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	471.74870	0.47175	498.03580	0.49804	471.749	17.95	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	794.74870	0.79475	740.13580	0.74014	794.749	17.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	379.73020	0.37973	399.90910	0.39991	379.730	18.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,052.73020	1.05273	992.00910	0.99201	1,052.730	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	357.82810	0.35783	376.62010	0.37662	357.828	19.15	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,130.82810	1.13083	1,068.72010	1.06872	1,130.828	19.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	347.49470	0.34749	365.63210	0.36563	347.495	19.29	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,170.49470	1.17049	1,107.73210	1.10773	1,170.495	19.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	327.98490	0.32798	344.88660	0.34489	327.985	19.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,250.98490	1.25098	1,186.98660	1.18699	1,250.985	19.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	284.76310	0.28476	299.31240	0.29931	284.763	20.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,457.76310	1.45776	1,391.41240	1.39141	1,457.763	20.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	248.67130	0.24867	260.96040	0.26096	248.671	20.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,671.67130	1.67167	1,603.06040	1.60306	1,671.671	20.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	218.70580	0.21871	229.13390	0.22913	218.706	21.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,891.70580	1.89171	1,821.23390	1.82123	1,891.706	21.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	193.74400		0.19374		202.64440	0.20264	193.744	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,116.74400		2.11674	2,044.74440	2.04474	2,116.744	22.15	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,690.00280		1.69000	1,765.17580	1.76518	1,690.003	16.42	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	63.00280		0.06300	57.27580	0.05728	63.003	16.42	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	180.64020		0.18064	180.52580	0.18053	180.640	23.14	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,353.64020		2.35364	2,272.62580	2.27263	2,353.640	23.14	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	175.94950		0.17595	175.49180	0.17549	175.950	24.11	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,548.94950		2.54895	2,467.59180	2.46759	2,548.950	24.11	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,642.47250		2.64247	2,722.22310	2.72222	2,642.473	18.76	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.47250		0.01547	14.32310	0.01432	15.473	18.76	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,156.97860		2.15698	2,235.53520	2.23554	2,156.979	17.36	0.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.97860		0.02998	27.63520	0.02764	29.979	17.36	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.32990		10.32990	10.41070	10.41070		17.05	0.00	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,340.72510		1.34073	1,411.68220	1.41168	1,340.725	15.72	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	110.82510		0.11083	100.98220	0.10098	110.825	15.72	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,332.20380		1.33220	1,403.03490	1.40303	1,332.204	15.70	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	112.30380		0.11230	102.33490	0.10233	112.304	15.70	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,349.26480		1.34926	1,420.34470	1.42034	1,349.265	15.74	0.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	109.36480		0.10936	99.64470	0.09964	109.365	15.74	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.43150		10.43150	10.51300	10.51300		17.20	0.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	879.38100		0.87938	922.90700	0.92291	879.381	16.03	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	397.88100		0.39788	359.90700	0.35991	397.881	16.03	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	874.38380		0.87438	917.08090	0.91708	874.384	16.06	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	402.88380		0.40288	364.08090	0.36408	402.884	16.06	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	884.41280		0.88441	928.75770	0.92876	884.413	16.00	0.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	392.91280		0.39291	355.75770	0.35576	392.913	16.00	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.45900		10.45900	10.54080	10.54080		17.28	0.00	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,419.20020		1.41920	1,487.01140	1.48701	1,419.200	15.62	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	160.20020		0.16020	146.21140	0.14621	160.200	15.62	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,130.21060		1.13021	1,184.21290	1.18421	1,130.211	15.58	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	261.21060		0.26121	233.41290	0.23341	261.211	15.58	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,123.65060		1.12365	1,177.39860	1.17740	1,123.651	15.60	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	264.65060		0.26465	236.59860	0.23660	264.651	15.60	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,117.11830		1.11712	1,170.61160	1.17061	1,117.118	15.61	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	268.11830		0.26812	239.81160	0.23981	268.118	15.61	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,028.57620		1.02858	1,078.49220	1.07849	1,028.576	15.76	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	319.57620		0.31958	287.69220	0.28769	319.576	15.76	0.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	998.27800		0.99828	1,046.90800	1.04691	998.278	15.81	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	339.27800		0.33928	306.10800	0.30611	339.278	15.81	0.00	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	578.66830		0.57867	603.10120	0.60310	578.668	18.10	0.00	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	919.66830		0.91967	862.30120	0.86230	919.668	18.10	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	393.38490		0.39338	408.20190	0.40820	393.385	20.01	0.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,534.38490		1.53438	1,467.40190	1.46740	1,534.385	20.01	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	344.59260		0.34459	356.84930	0.35685	344.593	20.70	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,785.59260		1.78559	1,716.04930	1.71605	1,785.593	20.70	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	304.29490		0.30429	314.47640	0.31448	304.295	21.40	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,045.29490		2.04529	1,973.67640	1.97368	2,045.295	21.40	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	270.89910		0.27090	279.39890	0.27940	270.899	22.09	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,311.89910		2.31190	2,238.59890	2.23860	2,311.899	22.09	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	255.20090		0.25520	256.39800	0.25640	255.201	23.72	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,696.20090		2.69620	2,615.59800	2.61560	2,696.201	23.72	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,070.67820		2.07068	2,146.25850	2.14626	2,070.678	16.52	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	61.67820		0.06168	55.45850	0.05546	61.678	16.52	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,801.18520		1.80119	1,874.19580	1.87420	1,801.185	16.16	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	92.18520		0.09219	83.39580	0.08340	92.185	16.16	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,585.21480		1.58521	1,655.54930	1.65555	1,585.215	15.86	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	126.21480		0.12621	114.74930	0.11475	126.215	15.86	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
\$ / R	On 13/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000			0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000		10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000		0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.53350		10.53350		10.61420	10.61420		17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,214.36780		2.21437	2,290.02210	2.29002	2.29002	2,214.368	16.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	80.86780		0.08087	75.82210	0.07582	0.07582	80.868	16.39	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,781.74610		1.78175	1,850.82380	1.85082	1.85082	1,781.746	16.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	148.24610		0.14825	136.62380	0.13662	0.13662	148.246	16.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	892.15220		0.89215	927.33170	0.92733	0.92733	892.152	16.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	648.65220		0.64865	603.13170	0.60313	0.60313	648.652	16.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	888.10860		0.88811	923.09510	0.92310	0.92310	888.109	16.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	654.60860		0.65461	608.89510	0.60890	0.60890	654.609	16.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,681.87820		2.68188	2,759.70030	2.75970	2.75970	2,681.878	17.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	48.37820		0.04838	45.50030	0.04550	0.04550	48.378	17.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	663.05030		0.66305	688.07310	0.68807	0.68807	663.050	18.40	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,079.55030		1.07955	1,023.87310	1.02387	1.02387	1,079.550	18.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	417.76260		0.41776	431.22600	0.43123	0.43123	417.763	20.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,984.26260		1.98426	1,917.02600	1.91703	1.91703	1,984.263	20.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,074.18390		1.07418	1,120.39470	1.12039	1.12039	1,074.184	16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	440.68390		0.44068	406.19470	0.40619	0.40619	440.684	16.13	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	351.21870		0.35122	361.82680	0.36183	0.36183	351.219	21.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,417.71870		2.41772	2,347.62680	2.34763	2.34763	2,417.719	21.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	326.35560		0.32636	331.95020	0.33195	0.33195	326.356	23.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,942.85560		2.94286	2,867.75020	2.86775	2.86775	2,942.856	23.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	884.08390		0.88408	918.88270	0.91888	0.91888	884.084	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	660.58390		0.66058	614.68270	0.61468	0.61468	660.584	17.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.56970		10.56970		10.65010	10.65010		17.72	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,119.35460		1.11935	1,164.72310	1.16472	1.16472	1,119.355	16.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	549.65460		0.54965	514.62310	0.51462	0.51462	549.655	16.43	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	747.43300		0.74743	774.78240	0.77478	0.77478	747.433	18.50	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,177.73300		1.17773	1,124.68240	1.12468	1.12468	1,177.733	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,145.79220		2.14579	2,217.65950	2.21766	2.21766	2,145.792	16.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	126.09220		0.12609	117.55950	0.11756	0.11756	126.092	16.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,344.35710		1.34436	1,396.75770	1.39676	1.39676	1,344.357	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	374.65710		0.37466	346.65770	0.34666	0.34666	374.657	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,641.95840		2.64196	2,718.39070	2.71839	2.71839	2,641.958	17.01	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	72.25840		0.07226	68.29070	0.06829	0.06829	72.258	17.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,231.56080		2.23156	2,305.75460	2.30575	2.30575	2,231.561	16.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	111.86080		0.11186	105.65460	0.10565	0.10565	111.861	16.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,188.51470		2.18851	2,260.82430	2.26082	2.26082	2,188.515	16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	118.81470		0.11881	110.72430	0.11072	0.11072	118.815	16.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.72080		10.72080		10.79970	10.79970		17.99	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,978.32580		1.97833	2,039.42400	2.03942	2.03942	1,978.326	16.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	407.52580		0.40753	389.72400	0.38972	0.38972	407.526	16.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,944.40150		1.94440	2,004.92710	2.00493	2.00493	1,944.401	16.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	423.60150		0.42360	405.22710	0.40523	0.40523	423.602	16.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,910.86470		1.91086	1,970.81620	1.97082	1.97082	1,910.865	16.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	440.06470		0.44006	421.11620	0.42112	0.42112	440.065	16.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.06390		10.06390		10.14450	10.14450		16.55	0.00	23	666.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	18,626.18550		0.18626	21,494.58710	0.21495	0.21495	18,626.186	17.68	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	47,236.18550		0.47236	42,044.58710	0.42045	0.42045	47,236.185	17.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Call	117,393.25340	1.17393	125,343.64130	1.25344	117,393.253	16.18	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.90	Put	1,003.25340	0.01003	893.64130	0.00894	1,003.253	16.18	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Call	116,421.13770	1.16421	124,368.26080	1.24368	116,421.138	16.14	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.91	Put	1,031.13770	0.01031	918.26080	0.00918	1,031.138	16.14	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Call	55,603.40690	0.55603	62,040.29360	0.62040	55,603.407	15.54	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.60	Put	9,213.40690	0.09213	7,590.29360	0.07590	9,213.407	15.54	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Call	118,366.07420	1.18366	126,319.69510	1.26320	118,366.074	16.22	0.00	0.00	
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	8.89	Put	976.07420	0.00976	869.69510	0.00870	976.074	16.22	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Call	83,561.90270	0.83562	89,959.50840	0.89960	83,561.903	15.58	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.50	Put	14,461.90270	0.14462	12,779.50840	0.12780	14,461.903	15.58	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Call	82,828.02150	0.82828	89,199.04620	0.89199	82,828.022	15.58	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.51	Put	14,728.02150	0.14728	13,019.04620	0.13019	14,728.021	15.58	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Call	84,299.20860	0.84299	90,723.18220	0.90723	84,299.209	15.58	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Put	14,199.20860	0.14199	12,543.18220	0.12543	14,199.209	15.58	0.00	0.00	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future			10.19100	10.19100	10.27180	10.27180		16.88	0.00	10.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put	68,608.62840	0.68609	63,459.01530	0.63459	68,608.628	17.54	0.00	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future			10.32700	10.32700	10.40790	10.40790		17.05	0.00	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call	51,969.25590	0.51969	54,889.59790	0.54890	51,969.256	17.57	0.00	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put	69,269.25590	0.69269	64,099.59790	0.64100	69,269.256	17.57	0.00	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call	51,632.75070	0.51633	54,532.48810	0.54532	51,632.751	17.59	0.00	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put	69,932.75070	0.69933	64,742.48810	0.64742	69,932.751	17.59	0.00	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call	52,308.62840	0.52309	55,249.01530	0.55249	52,308.628	17.54	0.00	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future			15.21540	15.21540	15.14310	15.14310		15.13	0.00	699	26,387.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Call	660.30620	0.66031	621.54980	0.62155	660.306	14.68	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Put	184.90620	0.18491	218.44980	0.21845	184.906	14.68	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Call	653.72540	0.65373	615.34580	0.61535	653.725	14.69	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	188.32540	0.18833	222.24580	0.22225	188.325	14.69	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	647.18580	0.64719	609.18550	0.60919	647.186	14.70	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	191.78580	0.19179	226.08550	0.22609	191.786	14.70	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	869.85670	0.86986	834.46760	0.83447	869.857	15.07	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	380.45670	0.38046	418.86760	0.41887	380.457	15.07	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			15.39940	15.39940	15.32560	15.32560		15.66	0.00	2	9,322.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	881.21600	0.88122	845.58450	0.84558	881.216	15.04	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	371.81600	0.37182	409.98450	0.40998	371.816	15.04	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	875.52210	0.87552	840.01230	0.84001	875.522	15.05	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	376.12210	0.37612	414.41230	0.41441	376.122	15.05	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	249.34060	0.24934	274.82790	0.27483	249.341	14.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	1,539.23450	1.53923	1,490.60040	1.49060	1,539.235	14.63	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	252.03450	0.25203	277.70040	0.27770	252.035	14.63	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			15.59720	15.59720	15.52290	15.52290		15.81	0.00	0	2,129.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	1,553.86660	1.55387	1,504.87160	1.50487	1,553.867	14.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	246.66660	0.24667	271.97160	0.27197	246.667	14.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	1,546.54060	1.54654	1,497.72790	1.49773	1,546.541	14.62	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	868.82920	0.86883	851.48500	0.85148	868.829	16.29	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	1,128.02920	1.12803	1,183.98500	1.18398	1,128.029	16.29	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	865.34060	0.86534	848.09330	0.84809	865.341	16.30	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	1,134.54060	1.13454	1,190.59330	1.19059	1,134.541	16.30	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			15.79080	15.79080	15.71750	15.71750		15.97	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	872.33330	0.87233	854.88550	0.85489	872.333	16.28	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	1,121.53330	1.12153	1,177.38550	1.17739	1,121.533	16.28	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future			0.10191	0.10191	0.10128	0.10128		18.17	0.00	0	269.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Call	1,203.09730	0.01203	1,145.86980	0.01146	1,203.097	16.85	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Put	11.99730	0.00012	17.46980	0.00017	11.997	16.85	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10	Call	418.23880	0.00418	392.58590	0.00393	418.239	18.17	0.00	0	0.00

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		0.10	Put	227.13880	0.00227	264.18590	0.00264	227.139	18.17	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	117.89740	0.00118	110.14590	0.00110	117.897	22.01	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	926.79740	0.00927	981.74590	0.00982	926.797	22.01	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10326	0.10326	0.10262	0.10262		19.87	0.00	0	14,250.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,403.24030	0.01403	1,350.75680	0.01351	1,403.240	18.77	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	77.14030	0.00077	88.25680	0.00088	77.140	18.77	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	703.79290	0.00704	670.03660	0.00670	703.793	19.87	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	377.69290	0.00378	407.53660	0.00408	377.693	19.87	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	344.53680	0.00345	324.55320	0.00325	344.537	22.56	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	1,018.43680	0.01018	1,062.05320	0.01062	1,018.437	22.56	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				13.13390	13.13390	13.03990	13.03990		15.83	0.00	355	70,229.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Call	1,167.45560	1.16746	1,082.90170	1.08290	1,167.456	14.35	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Put	23.55560	0.02356	33.00170	0.03300	23.556	14.35	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Call	1,158.29000	1.15829	1,073.97360	1.07397	1,158.290	14.36	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Put	24.39000	0.02439	34.07360	0.03407	24.390	14.36	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Call	1,149.14840	1.14915	1,065.07230	1.06507	1,149.148	14.38	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		14.50	Put	1,427.94340	1.42794	1,517.28280	1.51728	1,427.943	19.07	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	1,840.70770	1.84071	1,747.80270	1.74780	1,840.708	17.19	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	6.80770	0.00681	7.90270	0.00790	6.808	17.19	0.00	0	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Call	1,642.63870	1.64264	1,550.06690	1.55007	1,642.639	16.10	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Put	8.73870	0.00874	10.16690	0.01017	8.739	16.10	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Put	219.44410	0.21944	262.06370	0.26206	219.444	15.44	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Call	1,593.22280	1.59322	1,500.75390	1.50075	1,593.223	15.82	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Put	9.32280	0.00932	10.85390	0.01085	9.323	15.82	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.80	Call	150.56020	0.15056	137.02400	0.13702	150.560	17.30	0.00	0	31,212.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.80	Put	816.66020	0.81666	897.12400	0.89712	816.660	17.30	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		14.50	Call	61.84340	0.06184	57.18280	0.05718	61.843	19.07	0.00	0	7,900.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	53.86940	0.05387	70.63960	0.07064	53.869	14.68	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Call	855.06440	0.85506	781.24300	0.78124	855.064	14.80	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Put	71.16440	0.07116	91.34300	0.09134	71.164	14.80	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Call	701.19070	0.70119	635.69240	0.63569	701.191	15.06	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Put	117.29070	0.11729	145.79240	0.14579	117.291	15.06	0.00	0	46,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Call	503.34410	0.50334	451.96370	0.45196	503.344	15.44	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Put	25.24840	0.02525	35.17230	0.03517	25.248	14.38	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Call	1,112.81940	1.11282	1,029.74340	1.02974	1,112.819	14.43	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Put	28.91940	0.02892	39.84340	0.03984	28.919	14.43	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Call	1,067.97900	1.06798	986.23480	0.98623	1,067.979	14.49	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Put	34.07900	0.03408	46.33480	0.04633	34.079	14.49	0.00	0	30,800.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	937.76940	0.93777	860.53960	0.86054	937.769	14.68	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry				12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.90	Call	470.74750	0.47075	472.13490	0.47213	470.748	13.04	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.90	Put	295.04750	0.29505	296.43490	0.29643	295.048	13.04	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.91	Call	465.49460	0.46549	466.88650	0.46689	465.495	13.05	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.91	Put	299.79460	0.29979	301.18650	0.30119	299.795	13.05	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.89	Call	476.04680	0.47605	477.42960	0.47743	476.047	13.03	0.00	0	0.00
€ / R	On	21/11/2013			Any day expiry		11.89	Put	290.34680	0.29035	291.72960	0.29173	290.347	13.03	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	1,006.94810	1.00695	939.20240	0.93920	1,006.948	15.08	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	201.44810	0.20145	229.30240	0.22930	201.448	15.08	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	936.13710	0.93614	873.54940	0.87355	936.137	15.07	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	230.63710	0.23064	263.64940	0.26365	230.637	15.07	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	648.90630	0.64891	605.05180	0.60505	648.906	15.74	0.00	0	200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	443.40630	0.44341	495.15180	0.49515	443.406	15.74	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	1,813.46200	1.81346	1,725.61920	1.72562	1,813.462	15.97	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	50.96200	0.05096	58.71920	0.05872	50.962	15.97	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,137.71100	2.13771	2,047.40580	2.04741	2,137.711	16.71	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	32.21100	0.03221	37.50580	0.03751	32.211	16.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,907.14540		1.90715		1,818.49330	1.81849	1,907.145	16.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	44.64540		0.04465		51.59330	0.05159	44.645	16.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,860.20620		1.86021		1,771.94920	1.77195	1,860.206	16.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	47.70620		0.04771		55.04920	0.05505	47.706	16.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.30550		13.30550		13.20990	13.20990		16.03	0.00	0	32,039.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	262.97340		0.26297		291.52840	0.29153	262.973	14.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,247.54010		1.24754		1,179.42520	1.17943	1,247.540	14.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	266.04010		0.26604		294.82520	0.29483	266.040	14.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.49150		13.49150		13.39460	13.39460		16.17	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,261.43020		1.26143		1,192.85210	1.19285	1,261.430	14.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	259.93020		0.25993		288.25210	0.28825	259.930	14.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,254.47340		1.25447		1,186.12840	1.18613	1,254.473	14.97	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	805.22800		0.80523		769.97730	0.76998	805.228	16.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	931.02800		0.93103		992.67730	0.99268	931.028	16.48	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	801.57310		0.80157		766.50370	0.76650	801.573	16.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	937.37310		0.93737		999.20370	0.99920	937.373	16.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.67420		13.67420		13.57730	13.57730		16.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	808.89580		0.80890		773.47360	0.77347	808.896	16.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	924.69580		0.92470		986.17360	0.98617	924.696	16.46	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	998.24520		0.99825		1,053.23540	1.05324	998.245	16.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,148.15080		1.14815		1,107.59260	1.10759	1,148.151	16.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,004.45080		1.00445		1,059.59260	1.05959	1,004.451	16.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,144.37240		1.14437		1,103.96530	1.10397	1,144.372	16.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,010.67240		1.01067		1,065.96530	1.06597	1,010.672	16.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.84370		13.84370		13.74800	13.74800		16.67	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,151.94520		1.15195		1,111.23540	1.11124	1,151.945	16.42	0.00	0	0.00
2025	On 01/08/2013	Bond Future			108.74907		108.74907		109.64570	109.64570		0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	9,240.93000		9.24093		8,344.30000	8.34430	9,240.930	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	0.000	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	9,250.93000		9.25093		8,354.30000	8.35430	9,250.930	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	9,260.93000		9.26093		8,364.30000	8.36430	9,260.930	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future			104.32952		104.32952		104.32446	104.32446		0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	10,660.48000		10.66048		10,665.54000	10.66554	10,660.480	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	10,670.48000		10.67048		10,675.54000	10.67554	10,670.480	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	10,680.48000		10.68048		10,685.54000	10.68554	10,680.480	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future			106.29308		106.29308		106.28769	106.28769		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	0.000	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	12,696.92000		12.69692		12,702.31000	12.70231	12,696.920	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	0.000	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	12,706.92000		12.70692		12,712.31000	12.71231	12,706.920	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	0.000	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	12,716.92000		12.71692		12,722.31000	12.72231	12,716.920	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
AL37	On 01/08/2013	Index Future			402.60100		402.60100		401.42400	401.42400		0.00	0.00	0	56.00
AL37	On 07/11/2013	Index Future			408.28000		408.28000		407.08600	407.08600		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
AL7T	On 01/08/2013	Index Future			477.09700		477.09700		475.05900	475.05900			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			483.82700		483.82700		481.76100	481.76100			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			429.21000		429.21000		427.68300	427.68300			0.00	0	751.00
ALBI	On 07/11/2013	Index Future			435.26400		435.26400		433.71600	433.71600			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.16820		9.16820		9.26030	9.26030		13.46	0.00	1	8,488.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	156.23670		0.15624		197.72200	0.19772	156.237	13.67	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	288.03670		0.28804		237.42200	0.23742	288.037	13.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	16.60800		0.01661		20.11030	0.02011	16.608	17.02	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,148.40800		1.14841		1,059.81030	1.05981	1,148.408	17.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	363.13990		0.36314		431.47400	0.43147	363.140	13.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	65.63690		0.06564		47.85950	0.04786	65.637	12.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	369.87620		0.36988		438.83730	0.43884	369.876	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	91.67620		0.09168		68.53730	0.06854	91.676	13.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	94.93990		0.09494		71.17400	0.07117	94.940	13.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	356.47960		0.35648		424.18150	0.42418	356.480	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	98.27960		0.09828		73.88150	0.07388	98.280	13.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	697.24410		0.69724		786.90230	0.78690	697.244	14.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	29.04410		0.02904		26.60230	0.02660	29.044	14.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	433.83690		0.43384		508.15950	0.50816	433.837	12.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	969.07370		0.96907		1,060.25610	1.06026	969.074	13.21	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	39.47370		0.03947		38.55610	0.03856	39.474	13.21	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	720.12850		0.72013		798.72720	0.79873	720.129	13.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	90.52850		0.09053		77.02720	0.07703	90.529	13.31	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	302.74120		0.30274		346.07360	0.34607	302.741	13.99	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	373.14120		0.37314		324.37360	0.32437	373.141	13.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	199.24900		0.19925		230.53260	0.23053	199.249	14.47	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	569.64900		0.56965		508.83260	0.50883	569.649	14.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	72.86050		0.07286		82.76970	0.08277	72.861	15.75	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,143.26050		1.14326		1,061.06970	1.06107	1,143.261	15.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	50.42690		0.05043		56.72940	0.05673	50.427	16.57	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,420.82690		1.42083		1,335.02940	1.33503	1,420.827	16.57	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	242.88770		0.24289		279.51850	0.27952	242.888	14.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	473.28770		0.47329		417.81850	0.41782	473.288	14.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	239.51040		0.23951		275.74360	0.27574	239.510	14.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	479.91040		0.47991		424.04360	0.42404	479.910	14.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22960		9.22960		9.32170	9.32170		13.83	0.00	26	9,916.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	236.17650		0.23618		272.01230	0.27201	236.177	14.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	486.57650		0.48658		430.31230	0.43031	486.577	14.28	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	552.20030		0.55220		498.55070	0.49855	552.200	14.13	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	346.43460		0.34643		385.13430	0.38513	346.435	14.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	539.33460		0.53933		486.33430	0.48633	539.335	14.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	342.85050		0.34285		381.22470	0.38122	342.851	14.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	545.75050		0.54575		492.42470	0.49242	545.751	14.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.29710		9.29710		9.38880	9.38880		13.80	0.00	0	2,140.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	339.30030		0.33930		377.35070	0.37735	339.300	14.13	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	310.78770		0.31079		340.53410	0.34053	310.788	14.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	857.28770		0.85729		795.23410	0.79523	857.288	14.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	316.14120		0.31614		346.41630	0.34642	316.141	14.62	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	842.64120		0.84264		781.11630	0.78112	842.641	14.62	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	313.45280		0.31345		343.43120	0.34343	313.453	14.64	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	849.95280		0.84995		788.13120	0.78813	849.953	14.64	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.36350		9.36350		9.45530	9.45530		13.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	160.21370		0.16021		161.26170	0.16126	160.214	14.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.24120		9.24120		9.33630	9.33630		15.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,146.72080		2.14672	2,242.92450	2.24292	2,146.721		15.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	155.52080		0.15552	156.62450	0.15662	155.521		15.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,099.04750		2.09905	2,195.22530	2.19523	2,099.048		15.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	157.84750		0.15785	158.92530	0.15893	157.848		15.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,051.41370		2.05141	2,147.56170	2.14756	2,051.414		14.81	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.66300		9.66300	9.63130	9.63130			15.04	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	626.66960		0.62667	600.28710	0.60029	626.670		14.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	53.66960		0.05367	58.98710	0.05899	53.670		14.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	618.37660		0.61838	592.11820	0.59212	618.377		14.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	55.37660		0.05538	60.81820	0.06082	55.377		14.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	610.12520		0.61013	584.11380	0.58411	610.125		14.85	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	57.12520		0.05713	62.81380	0.06281	57.125		14.85	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	304.32520		0.30433	292.47040	0.29247	304.325		15.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	500.02520		0.50003	520.87040	0.52087	500.025		15.39	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.76430		9.76430	9.73160	9.73160			14.92	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	311.30870		0.31131	299.27160	0.29927	311.309		15.35	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	487.00870		0.48701	507.67160	0.50767	487.009		15.35	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	307.79950		0.30780	295.85280	0.29585	307.800		15.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	493.49950		0.49350	514.25280	0.51425	493.499		15.37	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			162.74630		162.74630	-211.58900	-211.58900				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			423.99030		423.99030	454.47810	454.47810				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			589.79130		589.79130	635.94660	635.94660				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			224.73180		224.73180	166.05380	166.05380				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			92.22860		92.22860	99.26720	99.26720				0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			108.25820		108.25820	106.40590	106.40590				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			35.63390		35.63390	50.18810	50.18810				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			674.36710		674.36710	883.04370	883.04370				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			0.00000		0.00000	0.00210	0.00210				0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.58800		10.58800	10.49160	10.49160			16.75	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	799.71560		0.79972	723.74530	0.72375	799.716		16.07	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	51.71560		0.05172	72.14530	0.07215	51.716		16.07	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	791.32310		0.79132	715.75730	0.71576	791.323		16.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	53.32310		0.05332	74.15730	0.07416	53.323		16.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	782.96810		0.78297	707.80950	0.70781	782.968		16.08	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	54.96810		0.05497	76.20950	0.07621	54.968		16.08	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.73210		10.73210	10.63330	10.63330			16.66	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	434.76050		0.43476	402.61410	0.40261	434.761		16.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	512.66050		0.51266	579.31410	0.57931	512.661		16.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	442.68090		0.44268	409.86410	0.40986	442.681		16.85	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	500.58090		0.50058	566.56410	0.56656	500.581		16.85	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	438.70540		0.43871	406.22490	0.40622	438.705		16.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	506.60540		0.50661	572.92490	0.57292	506.605		16.87	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
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63370		1.63370		1.64590	1.64590		16.50	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,483.00440		0.14830	1,597.43540	0.15974	1,483.004		16.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	46.00440		0.00460	38.43540	0.00384	46.004		16.15	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,390.88520		0.13909	1,503.92410	0.15039	1,390.885		15.93	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	53.88520		0.00539	44.92410	0.00449	53.885		15.93	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,302.65620		0.13027	1,413.97300	0.14140	1,302.656		15.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	65.65620		0.00657	54.97300	0.00550	65.656		15.90	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	594.77040		0.05948	647.75220	0.06478	594.770		16.66	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	854.77040		0.08548	789.75220	0.07898	854.770		16.66	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64400		0.16440	1.65580	1.65580			16.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	671.40890		0.06714	730.09900	0.07301	671.409		16.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	731.40890		0.07314	672.09900	0.06721	731.409		16.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	631.99620		0.06320	687.79960	0.06878	631.996		16.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	791.99620		0.07920	729.79960	0.07298	791.996		16.52	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.35086		109.35086	109.34528	109.34528				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	5,639.14000		5.63914	5,644.72000	5.64472	5,639.140			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	5,649.14000		5.64914	5,654.72000	5.65472	5,649.140			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	5,659.14000		5.65914	5,664.72000	5.66472	5,659.140			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			9.31432		86.56391	9.34572	86.31765				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	2,528.29000		2.52829	2,774.55000	2.77455	2,528.290			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,512.58000		75.51258	75,266.32000	75.26632	75,512.580			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			9.43025		84.00366	9.46273	83.75404				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	7,760.58000		7.76058	8,010.20000	8.01020	7,760.580			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	7,672.30000		7.67230	7,921.92000	7.92192	7,672.300			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,584.15000		7.58415	7,833.77000	7.83377	7,584.150			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			428.60400		428.60400	427.05100	427.05100				4,286,040.00	1	407.00
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	173,860.00000		17.38600	189,390.00000	18.93900	173,860.000			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	173,960.00000		17.39600	189,490.00000	18.94900	173,960.000			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	174,060.00000		17.40600	189,590.00000	18.95900	174,060.000			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	113,600.00000		11.36000	129,340.00000	12.93400	113,600.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.65000		434.65000	433.07600	433.07600				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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	445.99	Put	113,400.00000		11.34000	129,140.00000	12.91400		113,400.000		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	113,500.00000		11.35000	129,240.00000	12.92400		113,500.000		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			194.31200		194.31200	194.30300	194.30300				0.00	0	1,064.00
IGOV	On 07/11/2013	Index Future			197.07900		197.07900	197.07000	197.07000				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			526.10100		526.10100	526.11700	526.11700				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			5.16000		94.84000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.23000		94.77000	5.23000	94.77000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.30000		94.70000	5.30000	94.70000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.34000		94.66000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.40000		94.60000	5.40000	94.60000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.46000		94.54000	5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.63000		94.37000	5.63000	94.37000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.95000		94.05000	5.95000	94.05000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.20000		93.80000	6.20000	93.80000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.49000		93.51000	6.49000	93.51000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.76000		93.24000	6.76000	93.24000				0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.85080		7.85080	7.90870	7.90870			11.27	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	316.24920		0.31625	362.47910	0.36248		316.249	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	55.44920		0.05545	43.77910	0.04378		55.449	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	308.74420		0.30874	354.51450	0.35451		308.744	11.47	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	57.94420		0.05794	45.81450	0.04581		57.944	11.47	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	301.32330		0.30132	346.62340	0.34662		301.323	11.46	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	60.52330		0.06052	47.92340	0.04792		60.523	11.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	176.26350		0.17626	200.05020	0.20005		176.263	13.44	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	416.46350		0.41646	381.95020	0.38195		416.463	13.44	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.89980		7.89980	7.95810	7.95810			12.77	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	173.33490		0.17333	196.78320	0.19678		173.335	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	423.53490		0.42353		388.68320	0.38868	423.535	13.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	170.45330		0.17045		193.56590	0.19357	170.453	13.50	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	430.65330		0.43065		395.46590	0.39547	430.653	13.50	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.90100		9.90100	0.10097	9.96590	9.96590		18.38	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	244.58520		0.24459	0.10097	284.54770	0.28455	244.585	18.14	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	383.58520		0.38359	0.10097	358.64770	0.35865	383.585	18.14	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	240.19620		0.24020	0.10097	279.83340	0.27983	240.196	18.13	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	389.19620		0.38920	0.10097	363.93340	0.36393	389.196	18.13	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	235.85640		0.23586	0.10097	275.16850	0.27517	235.856	18.11	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	394.85640		0.39486	0.10097	369.26850	0.36927	394.856	18.11	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.65516		103.97505		7.72173	103.52863			0.00	0	10,999.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	2,494.77000		2.49477		2,941.19000	2.94119	2,494.770		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	2,425.40000		2.42540		2,871.82000	2.87182	2,425.400		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	2,356.09000		2.35609		2,802.51000	2.80251	2,356.090		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,570.62000		8.57062		9,023.38000	9.02338	8,570.620		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.75291		101.52610		7.82233	101.07334			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,716.03000		8.71603		9,168.79000	9.16879	8,716.030		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,643.30000		8.64330		9,096.06000	9.09606	8,643.300		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.03800		119.83484		6.09591	119.71119		3.04	0.00	0	21,643.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,379.21000		90.37921		90,255.56000	90.25556	90,379.210	3.18	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.18	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.16352		114.71896		6.23102	114.59358		3.04	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	361.75000		0.36175		328.80000	0.32880	361.750	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,434.61000		1.43461		1,527.04000	1.52704	1,434.610	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	367.46000		0.36746		334.11000	0.33411	367.460	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,421.50000		1.42150		1,513.53000	1.51353	1,421.500	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	373.24000		0.37324		339.49000	0.33949	373.240	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,408.46000		1.40846		1,500.09000	1.50009	1,408.460	2.99	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,521.96000		1.52196		1,610.34000	1.61034	1,521.960	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	476.14000		0.47614		438.17000	0.43817	476.140	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,543.37000		1.54337		1,632.39000	1.63239	1,543.370	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	481.61000		0.48161		443.32000	0.44332	481.610	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,532.64000		1.53264		1,621.34000	1.62134	1,532.640	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.30309		116.25952		6.38257	116.13253		2.62	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	487.12000		0.48712		448.51000	0.44851	487.120	2.58	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	327.42000		0.32742		298.96000	0.29896	327.420	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,042.95000		2.04295		2,143.17000	2.14317	2,042.950	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	321.08000		0.32108		293.06000	0.29306	321.080	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,064.13000		2.06413		2,164.79000	2.16479	2,064.130	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	324.24000		0.32424		296.00000	0.29600	324.240	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,053.53000		2.05353		2,153.97000	2.15397	2,053.530	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.47073		111.02451		6.56643	110.89583		2.40	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future			7.96971		121.88575		8.04627	121.17782		14.44	121,885.75	1	58,556.00
R186	On 01/08/2013	Bond Future	7.20	Call	69.49000		0.06949	51.41000	0.05141		69.490	14.16	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,523.06000		7.52306	8,212.91000	8.21291		7,523.060	14.16	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	92.16000		0.09216	68.57000	0.06857		92.160	14.18	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,042.35000		7.04235	7,726.69000	7.72669		7,042.350	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,010.29000		1.01029	811.59000	0.81159		1,010.290	14.38	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	14,798.91000		14.79891	15,506.72000	15.50672		14,798.910	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	12,113.48000		12.11348	12,820.48000	12.82048		12,113.480	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	4.82000		0.00482	3.46000	0.00346		4.820	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,586.18000		11.58618	12,292.75000	12.29275		11,586.180	14.10	0.00	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,443.88000		7.44388	6,780.38000	6.78038		7,443.880	14.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	68.84000		0.06884	113.27000	0.11327		68.840	14.90	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.40000		0.00040	0.28000	0.00028		0.400	14.10	0.00	0	500.00
R186	On 01/08/2013	Bond Future	9.00	Put	24.14000		0.02414	43.25000	0.04325		24.140	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,613.34000		112.61334	111,905.41000	111.90541		112,613.340	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000		0.000	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	319.45000		0.31945	245.56000	0.24556		319.450	14.27	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,793.55000		4.79355	5,427.59000	5.42759		4,793.550	14.27	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	3.28000		0.00328	2.35000	0.00235		3.280	14.10	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,600.60000		2.60060	3,109.83000	3.10983		2,600.600	14.38	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,826.29000		1.82629	1,511.62000	1.51162		1,826.290	14.44	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,545.51000		1.54551	1,938.77000	1.93877		1,545.510	14.44	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Call	19.87000		0.01987	14.41000	0.01441		19.870	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,514.71000		9.51471	10,217.18000	10.21718		9,514.710	14.10	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,079.90000		9.07990	8,391.08000	8.39108		9,079.900	15.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,808.88000		7.80888	7,305.83000	7.30583		7,808.880	15.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,806.23000		1.80623	2,021.09000	2.02109		1,806.230	15.05	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,372.01000		9.37201	8,821.68000	8.82168		9,372.010	15.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,287.99000		1.28799	1,455.57000	1.45557		1,287.990	15.18	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,483.01000		4.48301	4,120.21000	4.12021		4,483.010	14.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,794.96000		3.79496	4,150.07000	4.15007		3,794.960	14.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,846.60000		3.84660	3,518.82000	3.51882		3,846.600	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,427.48000		4.42748	4,817.61000	4.81761		4,427.480	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,530.40000		4.53040	4,165.11000	4.16511		4,530.400	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,752.43000		3.75243	4,105.05000	4.10505		3,752.430	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,578.05000		4.57805	4,210.27000	4.21027		4,578.050	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,710.26000		3.71026	4,060.39000	4.06039		3,710.260	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.06383		123.60522	8.14332	122.88731			14.64	0.00	0	640.00
R186	On 07/11/2013	Bond Future	6.50	Call	360.87000		0.36087	312.10000	0.31210		360.870	14.33	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,801.14000		15.80114	16,470.28000	16.47028		15,801.140	14.33	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	591.17000		0.59117	516.18000	0.51618		591.170	14.33	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,385.03000		13.38503	14,027.95000	14.02795		13,385.030	14.33	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,460.06000		7.46006	7,907.09000	7.90709		7,460.060	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.15158		119.97473	8.23391	119.24731			14.77	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,763.48000		3.76348	3,481.19000	3.48119		3,763.480	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,402.92000		7.40292	7,848.05000	7.84805		7,402.920	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,799.14000		3.79914	3,514.95000	3.51495		3,799.140	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,346.07000		7.34607	7,789.30000	7.78930		7,346.070	14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,728.02000		3.72802	3,447.63000	3.44763		3,728.020	14.63	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,502.34000		2.50234	2,311.87000	2.31187		2,502.340	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,126.57000		13.12657	13,673.40000	13.67340		13,126.570	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.24289		121.59928	8.32824	120.86198			14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,525.52000		2.52552	2,333.68000	2.33368		2,525.520	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,052.01000		13.05201	13,597.47000	13.59747		13,052.010	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,548.85000		2.54885	2,355.63000	2.35563		2,548.850	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,977.71000		12.97771	13,521.79000	13.52179		12,977.710	14.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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			275.05531		275.05531		274.81837	274.81837			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	19,934.69000		19.93469	20,171.63000	20.17163	19,934.690			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	19,944.69000		19.94469	20,181.63000	20.18163	19,944.690			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	19,954.69000		19.95469	20,191.63000	20.19163	19,954.690			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			5.42757		105.43215		5.57960	105.22740		1.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,186.47000		68.18647	67,981.72000	67.98172	68,186.470		2.10	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		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.46008		106.91944		5.65105	106.71183		1.76	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	150.23000		0.15023	106.93000	0.10693	150.230		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	883.57000		0.88357	1,047.88000	1.04788	883.570		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	153.09000		0.15309	109.14000	0.10914	153.090		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	875.43000		0.87543	1,039.09000	1.03909	875.430		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	155.98000		0.15598	111.38000	0.11138	155.980		1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	867.32000		0.86732	1,030.33000	1.03033	867.320		1.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	539.90000		0.53990	666.85000	0.66685	539.900		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	352.45000		0.35245	270.31000	0.27031	352.450		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	549.26000		0.54926	677.45000	0.67745	549.260		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	356.09000		0.35609	273.34000	0.27334	356.090		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	544.41000		0.54441	671.99000	0.67199	544.410		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.47218		103.94663		5.72110	103.73630		1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	360.07000		0.36007	276.69000	0.27669	360.070		1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	228.01000		0.22801	164.47000	0.16447	228.010		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	662.96000		0.66296	812.57000	0.81257	662.960		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	223.99000		0.22399	161.31000	0.16131	223.990		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	671.06000		0.67106	821.53000	0.82153	671.060		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	225.99000		0.22599	162.89000	0.16289	225.990		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	667.00000		0.66700	817.05000	0.81705	667.000		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.48040		105.35412		5.83550	105.14097		1.11	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			204.61957		204.61957		204.61092	204.61092			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	18,370.43000		18.37043	18,379.08000	18.37908	18,370.430			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	18,380.43000		18.38043	18,389.08000	18.38908	18,380.430			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	18,390.43000		18.39043	18,399.08000	18.39908	18,390.430			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

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 01/08/2013	Bond Future			6.80477		108.32177		6.87209	108.07685		5.81	0.00	0	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,108.57000		95.10857	94,863.65000	94.86365	95,108.570		6.02	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		6.02	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.93012		105.69041		7.00302	105.44204		5.76	0.00	0	1,656.00
R203	On 07/11/2013	Bond Future	5.71	Call	182.31000		0.18231	158.61000	0.15861	182.310		5.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,449.10000		4.44910	4,673.77000	4.67377	4,449.100		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	317.25000		0.31725	279.31000	0.27931	317.250		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,586.27000		3.58627	3,796.70000	3.79670	3,586.270		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	323.23000		0.32323	284.70000	0.28470	323.230		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,556.82000		3.55682	3,766.66000	3.76666	3,556.820		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	329.46000		0.32946	290.32000	0.29032	329.460		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,527.64000		3.52764	3,736.87000	3.73687	3,527.640		5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,460.89000		103.46089	103,212.52000	103.21252	103,460.890		5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		5.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.05705		107.10962		7.13594	106.85799		5.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	636.89000		0.63689	578.17000	0.57817	636.890		5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,551.67000		3.55167	3,744.58000	3.74458	3,551.670		5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	480.18000		0.48018	433.21000	0.43321	480.180		5.20	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,091.79000		4.09179	4,296.45000	4.29645	4,091.790		5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	620.49000		0.62049	562.95000	0.56295	620.490		5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,601.40000		3.60140	3,795.49000	3.79549	3,601.400		5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	628.65000		0.62865	570.52000	0.57052	628.650		5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,576.49000		3.57649	3,769.99000	3.76999	3,576.490		5.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.19210		104.39871		7.27780	104.14370		5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	520.39000		0.52039	474.30000	0.47430	520.390		5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,899.43000		4.89943	5,108.35000	5.10835	4,899.430		5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,323.72000		2.32372	2,187.16000	2.18716	2,323.720		5.30	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,706.43000		1.70643	1,824.88000	1.82488	1,706.430		5.30	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	508.97000		0.50897	463.71000	0.46371	508.970		5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,950.77000		4.95077	5,160.52000	5.16052	4,950.770		5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	514.65000		0.51465	468.98000	0.46898	514.650		5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,925.07000		4.92507	5,134.41000	5.13441	4,925.070		5.15	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			7.04295		105.21375		7.10994	104.91113		7.95	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,330.25000		96.33025	96,027.63000	96.02763	96,330.250		8.23	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		8.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.15496		106.69798		7.22632	106.39109		7.78	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	562.55000		0.56255	504.43000	0.50443	562.550		7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,372.54000		4.37254	4,621.31000	4.62131	4,372.540		7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	572.15000		0.57215	513.23000	0.51323	572.150		7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,337.12000		4.33712	4,585.09000	4.58509	4,337.120		7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	581.87000		0.58187	522.15000	0.52215	581.870		7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,301.84000		4.30184	4,549.01000	4.54901	4,301.840		7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,570.73000		1.57073	1,443.57000	1.44357	1,570.730		7.74	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,240.99000		2.24099	2,420.72000	2.42072	2,240.990		7.74	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.26300		104.10003		7.33884	103.78914		7.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,080.03000		1.08003	997.30000	0.99730	1,080.030		7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,700.13000		4.70013	4,928.29000	4.92829	4,700.130		7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,092.21000		1.09221	1,008.76000	1.00876	1,092.210		7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,669.48000		4.66948	4,896.92000	4.89692	4,669.480		7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,067.95000		1.06795	985.92000	0.98592	1,067.950		7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,730.90000		4.73090	4,959.76000	4.95976	4,730.900		7.74	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
R204	On 08/05/2014	Bond Future			7.38147		105.50964		7.46235	105.19451		7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	958.48000		0.95848		888.82000	0.88882	958.480	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,321.16000		6.32116	6,566.63000	6.56663		6,321.160	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	967.60000		0.96760	897.41000	0.89741		967.600	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,288.74000		6.28874	6,533.68000	6.53368		6,288.740	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	949.42000		0.94942	880.28000	0.88028		949.420	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,353.65000		6.35365	6,599.64000	6.59964		6,353.650	7.35	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			5.43587		101.30586		5.40267	101.32044		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,307.75000		30.30775	30,322.33000	30.32233		30,307.750	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.63491		102.73494		5.55190	102.74974		0.40	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	17.34000		0.01734	19.87000	0.01987		17.340	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	257.80000		0.25780	245.53000	0.24553		257.800	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	17.60000		0.01760	20.16000	0.02016		17.600	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	256.26000		0.25626	244.02000	0.24402		256.260	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	17.87000		0.01787	20.46000	0.02046		17.870	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	254.74000		0.25474	242.53000	0.24253		254.740	0.39	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			7.29690		100.18900		7.36876	99.82619		9.42	0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,617.81000		92.61781	92,255.00000	92.25500		92,617.810	9.79	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000		0.000	9.79	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.40290		101.60230		7.47871	101.23439		9.18	0.00	0	645.00
R207	On 07/11/2013	Bond Future	6.69	Call	805.44000		0.80544	720.31000	0.72031		805.440	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,348.48000		4.34848	4,631.26000	4.63126		4,348.480	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	818.32000		0.81832	732.11000	0.73211		818.320	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,310.60000		4.31060	4,592.30000	4.59230		4,310.600	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	831.33000		0.83133	744.05000	0.74405		831.330	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,272.89000		4.27289	4,553.52000	4.55352		4,272.890	9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.50569		99.32714		7.58554	98.95434		9.11	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,182.85000		1.18285	1,083.71000	1.08371		1,182.850	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,239.08000		5.23908	5,512.74000	5.51274		5,239.080	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,155.82000		1.15582	1,058.42000	1.05842		1,155.820	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,310.41000		5.31041	5,585.81000	5.58581		5,310.410	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,169.29000		1.16929	1,071.01000	1.07101		1,169.290	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,274.68000		5.27468	5,549.20000	5.54920		5,274.680	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.61928		100.67205		7.70356	100.29424		9.09	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,042.68000		1.04268	962.72000	0.96272		1,042.680	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,631.46000		7.63146	7,929.31000	7.92931		7,631.460	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,022.86000		1.02286	944.13000	0.94413		1,022.860	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,708.94000		7.70894	8,008.02000	8.00802		7,708.940	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,032.73000		1.03273	953.39000	0.95339		1,032.730	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,670.15000		7.67015	7,968.62000	7.96862		7,670.150	8.92	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

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/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		7.42603	98.45554	7.50282	98.02522		10.36	9,845,554.00	100	18,025.00
R208	On 01/08/2013	101.40	Call	89,411.07000	89.41107	88,980.75000	88.98075	89,411.070	89,411.070	10.72	0.00	0	0.00
R208	On 01/08/2013	101.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	10.72	0.00	0	0.00
R208	On 07/11/2013		Bond Future		7.52660	96.44854	7.60710	96.01217		10.81	0.00	0	0.00
R208	On 07/11/2013	6.79	Call	875.33000	0.87533	776.27000	0.77627	875.330	875.330	10.65	0.00	0	0.00
R208	On 07/11/2013	6.79	Put	4,984.80000	4.98480	5,322.11000	5.32211	4,984.800	4,984.800	10.65	0.00	0	0.00
R208	On 07/11/2013	6.80	Call	889.32000	0.88932	789.01000	0.78901	889.320	889.320	10.65	0.00	0	0.00
R208	On 07/11/2013	6.80	Put	4,941.56000	4.94156	5,277.62000	5.27762	4,941.560	4,941.560	10.65	0.00	0	0.00
R208	On 07/11/2013	6.81	Call	903.47000	0.90347	801.90000	0.80190	903.470	903.470	10.65	0.00	0	0.00
R208	On 07/11/2013	6.81	Put	4,898.53000	4.89853	5,233.33000	5.23333	4,898.530	4,898.530	10.65	0.00	0	0.00
R208	On 07/11/2013	7.50	Call	2,304.72000	2.30472	2,101.66000	2.10166	2,304.720	2,304.720	10.81	0.00	0	0.00
R208	On 07/11/2013	7.50	Put	2,449.45000	2.44945	2,682.76000	2.68276	2,449.450	2,449.450	10.81	0.00	0	1,520.00
R208	On 06/02/2014	6.74	Put	6,046.97000	6.04697	6,375.25000	6.37525	6,046.970	6,046.970	10.17	0.00	0	0.00
R208	On 06/02/2014		Bond Future		7.62178	97.74371	7.70599	97.30149		10.37	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	1,275.12000	1.27512	1,160.17000	1.16017	1,275.120	1,275.120	10.17	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	6,005.39000	6.00539	6,332.66000	6.33266	6,005.390	6,005.390	10.17	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	1,290.08000	1.29008	1,174.09000	1.17409	1,290.080	1,290.080	10.17	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	5,964.48000	5.96448	6,290.71000	6.29071	5,964.480	5,964.480	10.17	0.00	0	0.00
R208	On 06/02/2014	6.74	Call	1,260.79000	1.26079	1,146.85000	1.14685	1,260.790	1,260.790	10.17	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	1,050.43000	1.05043	960.73000	0.96073	1,050.430	1,050.430	10.21	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,701.46000	8.70146	9,059.94000	9.05994	8,701.460	8,701.460	10.21	0.00	0	0.00
R208	On 08/05/2014		Bond Future		7.72123	95.67062	7.80942	95.22244		10.42	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	1,061.14000	1.06114	970.71000	0.97071	1,061.140	1,061.140	10.21	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,656.16000	8.65616	9,013.91000	9.01391	8,656.160	8,656.160	10.21	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	1,071.94000	1.07194	980.77000	0.98077	1,071.940	1,071.940	10.21	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	8,610.97000	8.61097	8,967.98000	8.96798	8,610.970	8,610.970	10.21	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		8.70373	78.07315	8.73483	77.82676		20.87	0.00	0	19,898.00
R209	On 01/08/2013	79.36	Call	68,124.04000	68.12404	67,877.65000	67.87765	68,124.040	68,124.040	21.49	0.00	0	0.00
R209	On 01/08/2013	79.36	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	21.49	0.00	0	0.00
R209	On 01/08/2013	8.00	Call	121.76000	0.12176	116.61000	0.11661	121.760	121.760	20.57	0.00	0	0.00
R209	On 01/08/2013	8.00	Put	6,047.57000	6.04757	6,288.81000	6.28881	6,047.570	6,047.570	20.57	0.00	0	2,000.00
R209	On 07/11/2013		Bond Future		8.79171	76.03019	8.82378	75.78030		22.28	0.00	0	0.00
R209	On 07/11/2013	9.70	Call	7,966.61000	7.96661	7,786.11000	7.78611	7,966.610	7,966.610	22.87	0.00	0	0.00
R209	On 07/11/2013	9.70	Put	1,363.45000	1.36345	1,432.84000	1.43284	1,363.450	1,363.450	22.87	0.00	0	1,520.00
R209	On 07/11/2013	8.81	Call	3,930.79000	3.93079	3,815.45000	3.81545	3,930.790	3,930.790	22.32	0.00	0	0.00
R209	On 07/11/2013	8.81	Put	3,788.11000	3.78811	3,922.66000	3.92266	3,788.110	3,788.110	22.32	0.00	0	0.00
R209	On 07/11/2013	9.25	Call	5,791.35000	5.79135	5,641.57000	5.64157	5,791.350	5,791.350	22.59	0.00	0	0.00
R209	On 07/11/2013	9.25	Put	2,340.06000	2.34006	2,440.17000	2.44017	2,340.060	2,340.060	22.59	0.00	0	1,000.00
R209	On 07/11/2013	9.40	Call	6,491.17000	6.49117	6,330.50000	6.33050	6,491.170	6,491.170	22.68	0.00	0	0.00
R209	On 07/11/2013	9.40	Put	1,964.16000	1.96416	2,053.38000	2.05338	1,964.160	1,964.160	22.68	0.00	0	5,000.00
R209	On 07/11/2013	9.50	Call	6,972.68000	6.97268	6,805.08000	6.80508	6,972.680	6,972.680	22.74	0.00	0	0.00
R209	On 07/11/2013	9.50	Put	1,742.64000	1.74264	1,824.93000	1.82493	1,742.640	1,742.640	22.74	0.00	0	980.00
R209	On 07/11/2013	8.65	Call	3,343.21000	3.34321	3,240.75000	3.24075	3,343.210	3,343.210	22.24	0.00	0	0.00
R209	On 07/11/2013	8.65	Put	4,463.07000	4.46307	4,610.50000	4.61050	4,463.070	4,463.070	22.24	0.00	0	4,700.00
R209	On 07/11/2013	8.79	Call	3,854.24000	3.85424	3,740.51000	3.74051	3,854.240	3,854.240	22.31	0.00	0	0.00
R209	On 07/11/2013	8.79	Put	3,867.60000	3.86760	4,003.76000	4.00376	3,867.600	3,867.600	22.31	0.00	0	0.00

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	8.80	Call	3,892.42000		3.89242		3,777.88000	3.77788	3,892.420	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,827.70000		3.82770		3,963.05000	3.96305	3,827.700	22.31	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,449.56000		6.44956		6,600.14000	6.60014	6,449.560	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,911.88000		3.91188		3,810.52000	3.81052	3,911.880	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,546.69000		6.54669		6,698.50000	6.69850	6,546.690	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,944.31000		3.94431		3,842.33000	3.84233	3,944.310	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,497.99000		6.49799		6,649.18000	6.64918	6,497.990	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.87333		77.05115		8.90632	76.79798		21.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,976.87000		3.97687		3,874.28000	3.87428	3,976.870	21.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,684.53000		2.68453		2,613.42000	2.61342	2,684.530	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,765.94000		11.76594		11,951.41000	11.95141	11,765.940	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,639.97000		2.63997		2,569.80000	2.56980	2,639.970	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,902.56000		11.90256		12,088.97000	12.08897	11,902.560	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,662.19000		2.66219		2,591.55000	2.59155	2,662.190	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,834.12000		11.83412		12,020.06000	12.02006	11,834.120	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.95604		74.94947		8.98999	74.69289		21.95	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			157.64686		157.64686		157.44847	157.44847			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	15,343.14000		15.34314		15,541.53000	15.54153	15,343.140		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	15,353.14000		15.35314		15,551.53000	15.55153	15,353.140		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	15,363.14000		15.36314		15,561.53000	15.56153	15,363.140		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			128.41915		128.41915		128.42128	128.42128			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,570.85000		1.57085		1,568.72000	1.56872	1,570.850		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,580.85000		1.58085		1,578.72000	1.57872	1,580.850		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,590.85000		1.59085		1,588.72000	1.58872	1,590.850		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			129.35251		129.35251		129.54791	129.54791			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	8,637.49000		8.63749		8,442.09000	8.44209	8,637.490		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	8,647.49000		8.64749		8,452.09000	8.45209	8,647.490		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	8,657.49000		8.65749		8,462.09000	8.46209	8,657.490		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.54475		89.09433		8.59605	88.68107		18.38	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,479.31000		78.47931		78,066.05000	78.06605	78,479.310	19.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	19.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.63900		86.81440		8.69199	86.39526		19.49	0.00	0	173.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,657.47000		3.65747		3,465.04000	3.46504	3,657.470	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,047.73000		4.04773		4,274.44000	4.27444	4,047.730	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,695.27000		3.69527		3,501.47000	3.50147	3,695.270	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,005.67000		4.00567		4,231.01000	4.23101	4,005.670	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,733.28000		3.73328		3,538.10000	3.53810	3,733.280	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,963.94000		3.96394		4,187.90000	4.18790	3,963.940	19.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.72816		87.98018		8.78280	87.55546		19.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,634.39000		3.63439		3,468.21000	3.46821	3,634.390	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,989.71000		6.98971		7,248.25000	7.24825	6,989.710	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,572.09000		3.57209		3,407.97000	3.40797	3,572.090	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,092.66000		7.09266		7,353.26000	7.35326	7,092.660	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,603.16000		3.60316		3,438.01000	3.43801	3,603.160	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,041.05000		7.04105		7,300.62000	7.30062	7,041.050	18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.81509		85.63293		8.87140	85.20245		19.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,558.12000		2.55812		2,440.12000	2.44012	2,558.120	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,138.08000		12.13808		12,450.56000	12.45056	12,138.080	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,515.11000		2.51511		2,398.67000	2.39867	2,515.110	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,274.35000		12.27435		12,588.39000	12.58839	12,274.350	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,536.55000		2.53655		2,419.33000	2.41933	2,536.550	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,206.09000		12.20609		12,519.35000	12.51935	12,206.090	18.99	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.83373		78.81938		8.85980	78.60597		21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,371.48000		68.37148		68,158.07000	68.15807	68,371.480	22.39	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	22.39	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.92270		76.64710		8.94958	76.43076		23.01	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	952.72000		0.95272		923.87000	0.92387	952.720	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,998.71000		10.99871		11,186.20000	11.18620	10,998.710	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	968.06000		0.96806		938.79000	0.93879	968.060	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,915.10000		10.91510		11,102.17000	11.10217	10,915.100	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	937.55000		0.93755		909.12000	0.90912	937.550	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,082.69000		11.08269		11,270.60000	11.27060	11,082.690	22.59	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.94961		101.64703		8.96565	101.47996			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	12,917.52000		12.91752		13,084.59000	13.08459	12,917.520		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	12,787.97000		12.78797		12,955.04000	12.95504	12,787.970		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	12,658.67000		12.65867		12,825.74000	12.82574	12,658.670		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	13,602.72000		13.60272		13,772.21000	13.77221	13,602.720		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.04272		98.66004		9.05930	98.49055			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	13,861.12000		13.86112		14,030.61000	14.03061	13,861.120		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	13,731.79000		13.73179		13,901.28000	13.90128	13,731.790		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,360.37000		19,360.37000		19,344.98000	19,344.98000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	384.91140		0.03849		387.46180	0.03875	384.911	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	306.91140		0.03069		309.46180	0.03095	306.911	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	337.13160		0.03371		339.71760	0.03397	337.132	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	359.13160		0.03591		361.71760	0.03617	359.132	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	295.35390		0.02954		297.95310	0.02980	295.354	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	417.35390		0.04174		419.95310	0.04200	417.354	13.73	0.00	0	0.00

Total for Derivatives : **14,253,479.75** **44,828** **2 132 930.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.28061			100.26496			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.71500		106.88833		6.77000	106.77298			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.39696			100.37900			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.21000		107.63958		8.27500	107.31716			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.97863			100.95947			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		101.10265			101.08310			0.00	0	271,141.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.03421		8.00000	48.02397			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.07500		97.99494		9.14000	97.70634			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.06500		104.05588		7.12000	103.94851			0.00	0	2,989,000.00
AB07	On 07/03/2014	Spot Bond			6.57000		104.50207		6.71500	104.39198			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		101.46943			101.44967			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.48000		107.78499		8.54500	107.54587			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.38317			100.36583			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000		137.19552		0.62000	137.17596			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.31000		259.62792		2.32000	259.57894			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.94394			100.92518			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.92005			100.90486			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		101.11158			101.09422			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.50826			100.49017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.53107			100.51216			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.54614			100.52669			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.32500	110.25762		7.38000	110.14737			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.72288			102.70286			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.17000	105.43579		7.31500	105.24748			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.31961			101.30059			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.35713			101.33732			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.03394			100.07899			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.13670			100.11689			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.14862			100.12709			0.00	0	13,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.41267			100.39303			0.00	0	20,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.54051			100.51882			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.27000	105.32398		6.41500	105.27880			0.00	0	13,277,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.98040			100.96380			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.85606			100.84080			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000	130.64274		5.07000	130.60856			22,308,000,000.00	4,400,000	2,200,000.00
ABLI03	On 15/03/2015	Spot Bond	2.98000	125.44136		2.99000	125.39579			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000	116.85884		2.57000	116.83601			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000	100.03375		4.22000	100.00966			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.78000	111.92643		10.84500	111.71982			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.03037			100.00037			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.37569			100.35058			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.39682			100.37037			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.49828			100.47049			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.87000	109.95052		3.87000	109.92519			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.11668		100.00000	28.04857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond		2.05000	162.22453		2.06000	162.08323			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.16090		2.76000	152.13039			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08000	164.16580		2.09000	163.99491			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.22000	163.49872		2.22000	163.46832			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.77625	71.17267		7.84125	70.96344			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.77625	71.17267		7.84125	70.96344			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.13614		84.61000	16.10905			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	89.04000			88.88000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.47629			100.45719			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.72000			90.48000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	43.19814		100.00000	43.11618			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.52000			89.27000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.03000			89.77000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	85.86000			85.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.61000			85.36000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.18653			100.16935			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.01651			100.00005			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	85.01000			84.77000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.71000	103.33039		6.85500	103.11296			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	106.84000			107.51000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	87.48000			87.22000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.91000			88.72000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	88.10000			87.82000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.32640			100.30917			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.85500	117.65299		6.91000	117.51304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond		0.00000	99.99984			99.98181			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	84.45000			84.41000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	85.09000			84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.72000	99.53586		2.64000	100.32154			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.78000	143.69910		2.79000	143.49756			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.82000	186.44951		2.82000	186.41182			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	84.43000			84.10000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.24500	93.49453		9.31000	93.08949			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	100.80000			100.63000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	91.35000			91.02000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.70000			100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	103.89371			103.88307			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	89.06000			88.74000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	82.26000			82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	98.44000			98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.41000	88.00821		9.48500	87.47321			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	97.83000			100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.35500	109.35804		9.43000	108.73113			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.58000	91.78960		8.65500	91.37968			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		100.00000	12.59718		100.00000	100.00000			6,580,000,000,000.00	65,800,000	65,800,000.00
ABN82	On 05/07/2016	Spot Bond		100.00000	12.59718		100.00000	100.00000			7,190,000,000,000.00	71,900,000	71,900,000.00
ABN83	On 05/07/2018	Spot Bond		100.00000	1.73415		100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.08000	110.11622		8.14500	109.83329			0.00	0	1,740,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.66500	104.41906		6.72000	104.30706			633,694,876,665.00	95,078,001	96,178,001.00
ABS6	On 01/06/2020	Spot Bond		8.67500	98.57007		8.74500	98.19629			0.00	0	1,310,000.00
ABS7	On 11/09/2026	Spot Bond		9.61000	97.03807		9.68500	96.48536			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.31500	107.96746		7.37000	107.81092			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	124.66413		4.00000	124.63497			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.64907		1.32000	127.62845			0.00	0	500,000.00
ABS12	On 07/12/2023	Spot Bond		2.12000	263.73404		2.13000	263.68562			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.56000	127.16690		0.56000	127.14896			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.02000	125.74097		2.00000	125.90783			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	101.24186			101.21810			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.50988		100.00000	30.43597			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	101.02971			101.00734			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	101.02971			101.00734			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.01500	109.14713		11.07000	109.00846			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.42462			101.39970			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.53496		100.00000	1.53124			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.46331			101.43771			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	102.01174			101.97635			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.47229			100.45414			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.46807			100.45008			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.38592			101.36169			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.70537		11.00000	57.68887			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	101.06787			101.04858			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.29546			100.27575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.52433			100.50416			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.55017			100.52899			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.60835			100.58492			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.52420			100.50403			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.54175			100.52090			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.54946			100.52832			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.52413			103.50208			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.52413			103.50208			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.54687			103.52467			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.51018			100.49056			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.54687			103.52467			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.50138			103.47948			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.44893			83.43027			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.50028			100.48104			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.49271			100.47377			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.38828			100.36888			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.49271			100.47377			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.53128			100.51084			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.54861			100.52749			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.55562			100.53423			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.54160			100.52075			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.45753			100.43995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.51020			100.49058			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.06500	105.21891		9.13500	104.84621			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.46815			100.45017			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38500	105.00203		7.35500	104.99688			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	101.43453			101.41605			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.80626			101.61644			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.56462			102.37484			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	101.47445			101.45573			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.60216	100.00000	4.59198				0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.21597	100.00000	6.20228				0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	76.69137			76.67131			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	150.98751			152.36438			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	151.03918			152.41607			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.52416			100.50400			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	101.02962			101.01172			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.02962			101.01172			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	101.47445			101.45573			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.92086			100.90258			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.50658			100.48709			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.50236			100.48304			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.66755			101.64356			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.83775			100.81834			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.66727			101.64330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.30185			100.28167			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.26101			104.23981			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.61478			100.59547			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.99207			100.97081			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.38402			100.36471			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.52629			100.50604			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	100.57251			100.55553			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.43363			100.41697			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.51522			100.49541			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	101.16242			101.14572			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.45899			100.44136			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.44702			100.42985			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.47026			100.45220			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.51382			100.49406			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.48920			100.47040			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.46111			100.44339			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.46886			100.45084			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.25085		10.23000	103.22287			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.47643			100.45811			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.46463			100.44678			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.65073			100.62569			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	101.19961			101.15286			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.43607			100.41915			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.15000	103.60727		9.21500	103.28449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.51164			100.49197			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.00122		1.75000	107.98250			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.46815			100.45017			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.46938			100.45134			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.49727			100.47797			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.51462			100.49465			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.47990			100.46128			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.47086			100.45259			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.51116			100.49132			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.49380			100.47464			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.53196			100.51132			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.49727			100.47797			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.51809			100.49799			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.08422			102.06543			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.51116			100.49132			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.49928			100.48007			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.52900			100.50864			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.53812			100.51741			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.42225			100.40584			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.43146			100.41489			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.46448			100.44662			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.47504			100.45678			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.54031			100.51952			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.53057			100.50999			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.57004			100.54792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.50074		100.48131			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.56452		100.54260			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.56659		100.54459			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.57004		100.54792			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.23037		88.21292			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.54235		100.52130			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.54235		100.52130			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	111.40009		112.42232			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	112.20407		113.23354			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.46600		100.44791			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.46113		100.44323			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	99.90639		99.89080			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.95953		100.94286			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.12827		100.10992			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.47197		101.45019			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.53310		100.51829			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.34335	100.00000	6.32798			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.98464		100.96678			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.09817		101.07824			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.17377		101.15245			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	99.96547		99.94814			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	99.96135		99.94201			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	99.95587		99.93384			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	99.96446		99.94668			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.71500	98.71035	7.78000	98.53258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	99.95290			99.92936			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	99.94441			99.91664			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.37000	103.78055		8.43500	103.46745			0.00	0	1,339,000.00
AIR02	On 30/04/2023	Spot Bond	9.05000	119.26885		9.12500	118.70723			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	40.23102		100.00000	40.13357			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96500	113.06455		7.02000	112.90477			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	47.98702		100.00000	47.86949			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.86854		100.00000	13.83784			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.03000	148.93980		3.04000	148.73856			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000	129.39504		4.57000	129.36263			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.06009			100.04522			0.00	4,000,000	1,000,000.00
ANG04	On 24/07/2013	Spot Bond	0.00000	101.29842			101.28384			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.59222			100.57678			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.61847			100.60235			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.58767			100.57050			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.34756			100.32904			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.62000	107.68343		8.68500	107.38237			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	99.98342			99.96677			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	99.98253			99.96513			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	84.04148		100.00000	83.85305			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.31553			101.29814			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.04000	112.66062		7.09500	112.52156			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.29581			100.27446			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.52768			100.50892			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.62000	103.01529		6.59000	103.00200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.26763			100.24830			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.15000		104.29098		7.29500	104.10261			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.53000		107.73012		8.59500	107.47264			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		101.35822			101.33998			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.72847		103.00667		10.79324	102.88625			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.68430		101.36986		10.74331	101.27309			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.72285		101.29462		10.77677	101.20327			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.40636			100.37923			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76143		101.20391		10.81391	101.10900			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.70527		100.73429		11.82203	100.30074			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.41646			100.38865			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.41646			100.38865			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.41652			100.38872			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.97847		100.48329		11.04324	100.36530			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.89675		101.28369		10.95690	101.17193			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.68430		101.36986		10.74331	101.27309			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.85511		101.46340		10.92699	101.32678			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.04611		100.95324		10.12997	100.79181			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.39429			100.36797			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.38679			100.36091			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.38679			100.36091			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.36504			100.34062			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.47313		100.49753		10.50684	100.40467			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.30500		99.79834		11.37000	99.56399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.05041			100.05041			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	97.10663		10.22500	96.86635			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	92.44505			92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.28135			100.26258			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.35605			100.33229			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	100.39966		12.22500	100.37464			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.38087			100.35539			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.02000	97.28212		11.08500	97.03424			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.36900			100.34431			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.37888			100.35354			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.37888			100.35354			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	98.48805			98.48805			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.36425			100.33989			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.27555			100.25713			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.72847	103.07847		13.79324	102.95158			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.01655	101.53545		15.10808	101.24909			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.92379	101.11259		14.02208	100.90184			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.50652			100.47260			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.50652			100.47260			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.50652			100.47260			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.52601			100.49077			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	9.08560		100.00000	9.06837			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.42957		100.00000	19.38250			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.68309		100.00000	17.64025			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.91549		100.00000	10.88905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.91549		100.00000	10.88905			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.19734		100.00000	13.16537			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.43527		100.00000	11.40757			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		62.99872		100.00000	62.87920			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.98546			99.97084			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.41664			100.38884			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.42671			100.39823			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		87.52998		100.00000	87.32057			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		168.37654		2.03000	168.26137			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.97000		141.39255		8.04500	139.86324			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.97000		141.67556		8.04500	140.15620			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.35500		99.98162		8.43000	99.34114			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.55216			101.52974			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		101.10091			101.08175			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		101.30416			101.28739			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.76130			100.74176			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.48165			100.46313			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		60.52746		100.00000	60.38083			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000		104.11178		100.00000	103.82964			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.77000		99.61330		7.83500	99.34470			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.60396			102.58648			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.53460			101.51693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.56949			101.55141			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.68580			101.66633			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.80209			101.78123			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	102.12750			102.10273			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.78821		100.00000	6.77158			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.32928			101.31220			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.40289			101.38484			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.43443			101.41597			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.44495			101.42634			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.57110			101.55083			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.73924			101.71676			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.64004		100.00000	6.62378			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.64004		100.00000	6.62378			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.48601			100.46875			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.52779			100.50904			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.53918			100.52002			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.13000	105.00953		8.19500	104.78162			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.57333			100.55294			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.63388			100.61132			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.79319		100.00000	3.78400			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.79319		100.00000	3.78400			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.39500	108.31917		6.54000	108.14966			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.22979			101.21199			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.74561			99.73065			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	99.28699			99.27273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BIDC32	On 21/10/2013	Spot Bond		0.00000	98.59397			98.57948			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.86336			100.84771			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.24518		100.00000	7.22763			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.03397			101.01566			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.86640			100.85068			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.91645			100.89983			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.00737			100.98909			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.38503			101.35985			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.00513			101.96923			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.51029			100.49067			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.38159		100.00000	10.35645			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.97000	109.97428		7.11500	109.76716			0.00	0	1,287,000.00
CBL08	On 02/11/2016	Spot Bond		9.18000	116.56124		9.24500	116.33577			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	102.18728			102.15924			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	102.44389			102.42719			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.88000	105.99974		8.94500	105.81214			0.00	0	7,524,000.00
CBL12	On 06/09/2018	Spot Bond		10.93000	105.53338		10.99500	105.24998			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	101.98059			101.95419			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.18000	106.75064		11.24500	106.45299			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.38215			101.36347			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.07000	102.66826		9.13500	102.43512			0.00	0	1,691,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	101.42094			101.39467			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.62000	101.94200		11.68500	101.63614			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.42608			101.40719			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.84252			100.81615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		101.29353			101.27543			0.00	4,000,000	1,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.90500		94.77642		9.98000	94.40306			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.80000		118.11547		9.87500	117.56134			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.65000		114.13642		9.72500	113.56465			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.09000		118.40190		9.16500	117.78877			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.02465			100.99613			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.43000		104.96841		11.49500	104.78767			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.42548			101.40243			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.50188			100.47543			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		99.79201			99.75717			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.76026			99.72015			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.91679			100.89386			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		101.02348			101.00125			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.95621			101.92181			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.93461			101.90060			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.47511			100.45685			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.45047			100.43317			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.04875			102.01270			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		101.06815			101.04886			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		101.01878			101.00040			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.49972			100.48051			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.57500		105.07575		10.63000	105.03548			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.15500		103.54315		8.21000	103.51006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	0.00000	101.45560			101.43012			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.65088			100.62583			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.93016			100.90842			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.93016			100.90842			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.33108			101.31008			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	21.58495	100.00000	21.53266				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	21.40974	100.00000	21.35787				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.52423			100.50406			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	68.96303	100.00000	68.79596				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	55.56802	100.00000	55.43340				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.06896			102.05075			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.70199			100.67698			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.40282	10.11000	100.37592				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.70199			100.67698			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.14650			100.12780			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	101.05562			101.01788			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	101.13831			101.09435			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	112.97261	2.76000	112.94986				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.31511			100.31511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN193		On 29/08/2021	Spot Bond	3.14000	112.97848		3.14000	112.95457			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.07807		8.25000	103.05543			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	100.70199			100.67698			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.70199			100.67698			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	112.56799		3.10000	112.54444			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	112.30428		2.40000	112.28289			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.75803			100.72880			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.71434			100.68683			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.06498			100.04885			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.06594			100.04958			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.91500	103.78064		7.97000	103.60178			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.01965			100.06769			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.01830			100.06662			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	99.88506			99.86593			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	99.89059			99.87214			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.96500	103.95422		8.02000	103.77476			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.96500	103.95422		8.02000	103.77476			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	106.66836			106.66836			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	108.53813			108.53813			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.01500	102.80865		8.07000	102.62375			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.53828			100.51757			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.59859			100.57554			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	99.98323			99.96657			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	99.98323			99.96657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539		63.09119		100.17539	62.93811			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.75868			100.73164			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.14598			101.12797			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.54649			100.52547			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.96119			100.94317			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.02882			101.00951			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.64954		9.35000	103.62339			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.64954		9.35000	103.62339			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.90724			100.88922			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.90996			100.89189			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		88.13630			88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		101.63212			101.60127			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.56375			100.54618			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		101.59916			101.56893			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.35719			100.33936			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.35719			100.33936			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.35719			100.33936			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.35719			100.33936			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.35719			100.33936			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.36693			100.34861			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.38300			100.36387			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.38300			100.36387			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.38300			100.36387			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.38300			100.36387			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.38300			100.36387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.38570		100.36643			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.95000	105.98293	9.01500	105.66729			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.63391		100.60952			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.98734		100.96973			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.46487		100.44813			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.46487		100.44813			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.47668		101.45714			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.61900		100.59517			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.50762		101.47862			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.72395		100.69605			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.49033		100.47130			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.48686		100.46796			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.49969		100.48048			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.00827		100.99008			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	101.17734		101.15521			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.11115		101.08902			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.49829		100.47913			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.67699		100.65069			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.74552		100.72640			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.44930		100.43128			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.33810		100.32031			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.47295		100.45460			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.55275		100.53130			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.55275		100.53130			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.55275		100.53130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond		0.00000	100.55275			100.53130			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.28256			101.26358			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.90610			100.88691			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.44503			100.42279			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.44503			100.42279			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.43965			100.41768			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.32986			100.30786			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.43965			100.41768			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.15086			100.12885			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.57828			100.55602			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.32990			100.30789			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.32990			100.30789			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.32537			100.30361			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	6.52065		100.00000	6.50485			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	107.27128			107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.55967			100.53794			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	107.36936			107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	106.84193			106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	107.22960			107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	107.73697			107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.34368			101.32197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond		10.52500	95.84159		10.59000	95.45012			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.04500	97.45760		11.11000	97.06434			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.30945			100.28876			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.57835			100.55590			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.30958			101.28842			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.84354			99.82401			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.66538			101.64332			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.81930		8.80500	101.79546			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.50074			100.48131			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	99.84178			99.82204			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	101.27925			101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.52642			100.50599			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.53681			100.51598			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.57697			100.55457			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.12263			101.10145			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	101.57905			101.54864			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.57905			101.54864			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	101.57905			101.54864			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.58616			100.56274			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.42219			100.40526			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.74789		100.00000	27.68580			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	27.74789		100.00000	27.68580			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.79673		7.01000	36.78990			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	145.00730			142.92833			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00070	100.00000	0.00070					0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00070	100.00000	0.00070					0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.35500	127.43763	8.43000	126.82094					0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.97000	141.39255	8.04500	139.86324					0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.97000	141.67556	8.04500	140.15620					0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	84.18571		84.16656					0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	84.05049		84.03118					0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.12160		100.03124					0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.12160		100.03124					0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.54526		100.52428					0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.50597		100.48651					0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.51375		100.49399					0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.12115							0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.51116		100.49132					0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	99.84354		99.82401					0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.45973		100.44189					0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.46500	109.82225	8.52000	109.69886					0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.53000	102.83897	8.59500	102.55731					0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.81500	116.25096	9.89000	115.70680					0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.91500	107.30159	7.97000	107.15595					0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.40500	110.74675	9.48000	110.29647					0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.83500	98.09052	9.90000	97.67684					0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.70000	99.20071	10.77500	98.63980					0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.70000	91.90474	10.77500	91.36612					0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.88640		100.86804					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	100.92467			100.90590			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.79416			100.77577			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.34622			101.32842			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	101.77392			101.75901			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.48750			100.47272			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.26500	91.69502		12.34000	91.18354			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.83144		100.00000	11.79450			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.27185			101.25575			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80500	99.06334		7.87000	98.82561			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	101.12726			101.11281			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.03037			100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.34103			100.31454			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.35841			100.33060			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.32344			100.29830			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.91500	104.24006		6.97000	104.21408			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.71500	122.86262		6.77000	122.67774			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.02500	111.30077		8.09500	110.90977			0.00	0	47,748,634.00
DV23	On 27/02/2023	Spot Bond	8.50500	113.50815		8.57000	113.03512			7,399,350,000.00	870,000	92,393,674.00
E170	On 01/08/2020	Spot Bond	7.68500	137.32563		7.75500	136.84959			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	106.05440			106.02454			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	101.11703			101.09275			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	101.21062			101.18429			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	101.27261			101.24490			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	102.96996			102.93952			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010	130.59709		0.00010	130.58068			30,000.00	300,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond		2.21000	113.03349		2.22000	112.87383			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.26000	100.04047		2.27000	99.88331			0.00	0	269,478.00
EMM01	On 28/07/2020	Spot Bond		9.25500	111.56039		9.33000	111.13564			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.15500	112.15322		9.23000	111.69820			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.75000	103.94160		9.82500	103.41528			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.32500	95.96550		10.37500	95.71357			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	101.02180			101.00404			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	101.12228			101.10640			0.00	4,000,000	1,000,000.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.81852			100.80390			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	55.73627		100.00000	55.60125			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	58.64874		100.00000	58.50666			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	93.26340		100.00000	93.03198			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	88.65056		100.00000	88.44148			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.66442		3.00000	127.63805			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.87500	104.03729		10.93000	103.91027			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	105.77953			105.75531			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.76183			101.74058			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.14643			100.12523			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.54000	98.98411		9.60500	98.72103			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	101.25483			101.23404			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	101.14870			101.12969			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.12061			101.10161			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.27932			101.25811			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.24224			101.22117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA10	On 17/08/2013	Spot Bond		0.00000	101.01793			101.00113			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	101.05883			101.04134			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	101.09157			101.07353			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	101.02284			101.00596			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	101.03130			101.01383			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	101.08002			101.06172			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.35500	105.64099		6.41000	105.51326			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.32000	109.82200		7.38500	109.53113			14,640,000,000.00	2,000,000	254,933,314.00
ES23	On 25/01/2023	Spot Bond		8.04500	112.59291		8.11000	112.10732			6,999,150,000.00	870,000	251,421,410.00
ES26	On 02/04/2026	Spot Bond		8.53500	96.97969		8.61000	96.40524			512,100,000.00	60,000	52,443,128.00
ES33	On 15/09/2033	Spot Bond		9.29000	86.30702		9.32000	86.04939			812,782,100,000.00	87,490,000	895,608,739.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.98580			100.96731			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	99.98266			99.96540			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.37015			100.35157			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.19548			100.17971			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.50534			100.49048			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.27641		100.00000	12.24666			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.94658		100.00000	11.91764			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	101.17024			101.15153			0.00	4,000,000	1,000,000.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	101.21246			101.19306			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	101.34751			101.32590			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	101.42343			101.40059			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.96500	105.23237		7.02000	105.15098			0.00	0	9,500,000.00
FRB05	On 21/12/2018	Spot Bond		9.02000	98.37471		9.08500	98.08068			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.57601			100.56002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond		0.00000	100.57594			100.55995			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.60480			101.58549			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.03497			102.01160			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.82000	105.55397		10.88500	105.25407			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	98.89275			98.87350			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	79.10666		100.00000	78.92263			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12000	124.79781		2.10000	124.96287			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	263.08054		2.16000	263.03203			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.76000	144.04511		2.77000	143.84311			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.71000	189.52441		2.71000	189.48666			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.12500	117.07404		7.18000	116.93416			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.64034		100.00000	32.56849			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.64034		100.00000	32.56849			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11400	55.53762		8.11500	55.52055			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.00222		9.50300	34.99307			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	33.75641		9.74000	33.74733			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	83.90054		100.00000	83.71073			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	101.11202			101.07876			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	101.57049			101.54081			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.87118			100.83760			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.54204			100.52120			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	101.52460			101.49581			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	101.52460			101.49581			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	101.08622			101.06055			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	101.49735			101.46907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.61550			100.59180			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.73450			100.70833			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.52429			100.50412			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.58185			100.55945			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.66666			100.64078			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.72316			100.69739			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.57004			100.54792			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.70105			100.67383			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.75937			100.72987			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.54027			100.51931			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	107.86403			107.83566			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.84072			100.80805			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.55967			100.53794			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.66391			100.63813			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.79497			100.76407			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.59908			100.57583			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.64048			100.61562			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.75458			100.72526			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.69899			100.67184			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.78812			100.75750			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.83731			100.80477			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.75252			100.72329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.72852			100.70022			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.65083			100.62556			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.63842			100.61364			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.80590			100.77459			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.79565			100.76474			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.76759			100.73777			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.80727			100.77590			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.68180			100.65533			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.32179		100.09221	11.29434			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.50213			100.48265			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.84618			100.81329			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.61242			100.58883			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.69231			100.66562			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.39545			101.36913			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.65945			100.63403			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.56772			100.54587			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.57477			100.55265			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.51933			100.49935			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.52849			100.50798			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.71135			100.68373			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.23350			100.21791			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.57417			100.55776			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.23350			100.21791			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.56188			100.54547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000	100.51809			100.49799			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	51.08049		13.22500	51.06243			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.48477			100.46595			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.22547			100.21042			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.22547			100.21042			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.48546			100.46663			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.74858			100.71973			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.51045			100.49065			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.67500	90.46620		3.59500	91.16827			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	100.53543			100.51464			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.53543			100.51464			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.17939			101.15834			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.30945			100.28876			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.71721			98.69680			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.94036			100.91064			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	100.00000	1.00226		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.81372			101.79271			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.56977			100.54783			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.56633			100.54453			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	101.77311			101.75172			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.87391			98.85380			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	100.47867			100.46027			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.57034			101.55037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.36000	113.75271		3.34000	113.89696			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.57753			100.55529			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.58384			100.56136			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.34000	113.92169		3.32000	114.06625			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.88010	118.61477		0.88010	118.59701			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.36000	113.75271		3.34000	113.89696			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	121.65441		1.88000	121.63284			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.93010	123.58676		1.93010	123.56472			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.78770			101.76491			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		21.54474	100.00000		21.49254			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.93288			100.89958			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.81153			100.78259			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.15526		4.73000	111.12710			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.82662			100.79714			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.49611			100.47704			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.57336			100.55129			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.76545			100.73592			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.67700			100.65091			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.65041			100.62536			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.52344			100.50231			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.75113			100.72435			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	100.52277			100.50168			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	98.88983			98.86260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	102.81201			102.78403			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	101.58196			101.55206			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.35502		100.00000	8.33477			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	101.10485			101.08544			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.35000	102.02817		10.49500	101.99213			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	101.09128			101.06916			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.16000	102.21414		7.30500	102.18688			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	101.01076			100.97920			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	101.28480			101.26782			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	101.49988			101.47998			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	101.76396			101.74049			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	101.92971			101.90399			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.28074		4.02000	139.24818			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.91660			100.90255			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.61607			101.60101			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.03195			101.01592			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.52542			104.22058			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.20115			102.18200			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	103.50729			103.48615			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.98781			101.01753			0.00	0	20,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.66000	252.26391		2.67000	252.21393			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	262.86314		2.17000	262.81459			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	247.76412		2.89000	247.71355			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49000	121.37797		2.47000	121.53655			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.46372			101.44514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		2.02000	121.89623		2.00000	122.05799			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	99.94355			99.92462			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.15069			100.13145			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	101.61249			101.59107			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.35180			101.33288			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.40997			100.39142			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92000	90.77223		2.92000	90.75357			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.89430		100.00000	0.89214			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.70852		104.97509	13.67384			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	101.24296			101.22437			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.80192		101.07593	17.75838			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.93931		100.44759	9.91514			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.52364			100.50763			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.22614		100.76967	16.18657			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond		0.00000	101.31120			101.29186			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	104.38190			104.27726			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	101.17004			101.15632			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.54000	99.26512		2.54000	99.24580			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	101.37638			101.35188			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.50054			100.48548			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.20939			100.19541			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.39000	102.90681		2.31000	103.72375			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.09200			98.09091			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.42000	102.59508		2.34000	103.40912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond		0.00000	101.03785			101.01676			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.54760			100.53356			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.36000	327.86580		2.37000	327.53354			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.46489			100.45081			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.95000	105.89461		5.92000	105.91078			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.21500	106.88097		6.22000	106.85519			70,304,080,000.00	11,312,000	3,644,000.00
FRX16	On 15/09/2016	Spot Bond		7.17500	104.95810		7.24000	104.75415			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.65000	105.80729		7.71500	105.55341			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.83000	113.05911		7.92500	112.64154			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.40500	104.37151		8.53500	103.71051			0.00	0	1,199,000.00
FRX23	On 28/02/2023	Spot Bond		9.36500	92.79093		9.43000	92.38965			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.43000	110.14031		9.54500	109.27404			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.11500	98.77718		10.25500	97.66353			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.24000	81.05139		10.26500	80.83996			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	101.18916			101.16009			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.20291			100.18508			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.11287			100.02390			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.88000	104.35138		8.94500	104.12121			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	101.12547			101.11085			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	99.55201						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	99.10015			99.08564			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	99.10108			99.08658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRB91		On 26/07/2013	Spot Bond	0.00000	99.85549			99.84104			0.00	0	0.00
GRD187		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD188		On 17/07/2013	Spot Bond	0.00000	99.98558			99.97115			0.00	0	0.00
GRD189		On 01/08/2013	Spot Bond	0.00000	99.76878			99.75433			0.00	0	0.00
GRD190		On 07/08/2013	Spot Bond	0.00000	99.68207			99.66762			0.00	0	0.00
GRD191		On 11/10/2013	Spot Bond	100.00000	80.75221		100.00000	80.57395			20,304,000,000,000.00	203,040,000	203,040,000.00
GRD192		On 16/10/2013	Spot Bond	100.00000	99.99993		100.00000	99.99986			0.00	0	0.00
GRD193		On 31/10/2013	Spot Bond	100.00000	99.99891		100.00000	99.99884			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.09663			100.01019			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.12555			100.03455			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	101.39572			101.37839			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	101.42932			101.41157			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	101.49426			101.47569			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.11949		100.00000	3.11258			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	101.57487			101.55528			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	101.68679			101.66580			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	100.66042			100.64210			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	101.82459			101.80715			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.01696			99.99996			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.51250			100.49428			0.00	94,000	94,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.49914			100.48287			0.00	0	5,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.63580			100.61762			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.30100			100.28511			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.43367			100.41402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	99.96633			99.94944			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.60340			100.58520			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.35650			101.33855			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	101.31055			101.29599			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	101.09212			101.07756			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	101.38935			101.37446			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	101.38935			101.37446			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	109.39089		100.00000	109.09444			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	101.58712			101.56960			0.00	0	200,000,000.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	99.94704			99.92926			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.50460	101.81785		7.55858	101.67500			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	101.46213			101.44658			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	101.64736			101.62914			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	99.94419			99.92547			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.85782	117.06290		7.91176	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	101.55615			101.53973			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	101.75579			101.73632			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	99.94054			99.92061			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.30871	114.94363		8.36258	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	101.88972			101.87023			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	101.90036			101.87922			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	99.93607			99.91467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000		102.08106			102.05783			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		102.56288			102.53404			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		99.98176			99.96364			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.01954			99.99997			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.02022			99.99985			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.83500		114.67872	7.90500	114.25791				0.00	0	34,164,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93000		267.91850	1.94000	267.87070				0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.91000		268.36360	1.92000	268.31587				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.26000		104.14179	9.29000	103.84078				0.00	0	12,695,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25500		104.18704	9.28500	103.88168				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.78000		109.48381	1.70000	110.36203				17,871,200,000.00	10,040,000	806,269,000.00
I2038	On 31/01/2038	Spot Bond	2.35000		105.21009	2.35000	105.19007				189,175,000,000.00	80,500,000	432,285,000.00
I2046	On 31/03/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
I2050	On 31/12/2050	Spot Bond	2.50500		105.97466	2.50500	105.95417				601,280,139,960.00	240,031,992	128,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		91.35000		91.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.01500		108.65885	7.07000	108.55067				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.00618		101.98839				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.83940		100.82082				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.61022		100.59328				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.99545		100.97991				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.91000		104.08558	6.88000	104.08592				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.51500		107.89856	7.57000	107.74224				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.23000		110.02317	8.29500	109.74125				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.84000		103.15797	6.81000	103.16138				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		99.90269		99.88624				0.00	0	0.00

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	100.97527			100.95834			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.87000	110.13794		3.87000	110.11244			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.33500	105.91464		7.39000	105.74146			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.24714			101.23041			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.32791			101.31008			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000	126.48322		0.72000	126.46482			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000	125.07990		2.07000	125.24550			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.24120			100.22377			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.64609			101.62710			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.93000	105.72487		7.99500	105.44599			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.66830			100.65107			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.27605			102.25661			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.06032			101.04341			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.45000	98.60849		8.51500	98.31129			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.92500	91.89379		8.99500	91.55042			0.00	0	656,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.88414			100.86738			0.00	428,000	214,000.00
IBL49	On 02/04/2018	Spot Bond	8.03000	99.40358		8.09500	99.13551			0.00	0	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00205		100.00000	0.00204			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.19448		5.00000	101.18083			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.19448		5.00000	101.18083			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.29046		5.00000	102.27651			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.19448		5.00000	101.18083			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.34347		4.00000	101.33257			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.27729			101.25386			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.21316			101.19030			0.00	0	0.00

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	100.35316			100.32954			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.01500	111.83143		9.07000	111.66800			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.30374			100.28349			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.30374			100.28349			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	101.25490			101.23411			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.88162		100.00000	7.86253			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	102.49704			102.46651			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	102.10080			102.07051			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	101.88914			101.85896			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.01500	102.77868		9.07000	102.67059			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.78399			100.76845			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.96457			100.94902			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	99.15191			99.13690			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.65970			100.63564			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.39650		100.00000	4.38182			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.31581		5.35000	99.30135			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.20015		5.45000	99.18546			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	98.99486		5.45000	98.98023			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.87794		5.45000	98.86334			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.82769		5.25000	99.81336			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.62035		5.35000	99.60581			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.51863		5.35000	99.50412			0.00	0	0.00

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	99.41712		5.35000	99.40263			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.45000	99.09740		5.45000	99.08274			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.45000	98.79043		5.45000	98.77586			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	98.68852		5.45000	98.67398			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	70.32755		100.00000	70.19231			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond	0.00000	101.17210			101.15668			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.34596			100.32288			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.72847	102.32602		10.79324	102.20639			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.72847	100.82417		10.79324	100.70630			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.46925			100.44798			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.94638			100.92002			0.00	0	0.00

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	100.45949			100.43869			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.83423		6.50000	101.81644			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.55275			100.53130			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.31461			100.29706			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.72336			100.70837			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	23.61810		100.00000	23.56089			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.86379			100.84839			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.86379			100.84839			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.97166			100.95623			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	101.07977			101.06431			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	94.22697			94.21939			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.71409			100.69928			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.75161			100.73641			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.57435			100.55938			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.57856			100.56347			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.56152			100.54381			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.40451			100.38994			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.38994			100.37536			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.05723			100.04306			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.06612			100.04958			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.71409			100.69928			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.52021			100.50534			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.37909			100.36438			0.00	0	0.00

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	100.22790			100.21271			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		100.00000	82.36566		100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	101.29888			101.28244			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	101.29888			101.28244			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	99.99995			99.98207			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	63.80419		100.00000	63.64962			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.36504			100.34062			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	102.42264			102.39109			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.87781			100.85695			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.01697			100.00010			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.01732			100.00005			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.01760			100.00006			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.02500	104.70217		8.08000	104.50210			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.62000	104.29763		6.76500	104.17897			0.00	0	1,452,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.85679			100.83747			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.48000	107.41430		8.54500	107.15801			0.00	0	14,533,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.19818			100.17974			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.14760			101.12473			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.47855			100.45687			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.19500	104.80586		8.25000	104.68354			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	102.83685			102.81340			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.86269			100.84113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.18000	115.28400		3.16000	115.43111			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.94000	125.20352		3.95000	125.02768			0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.75261			100.73706			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.29186			100.27078			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.03404			100.07909			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	102.01354			101.99192			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.71378			100.69287			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.39709			100.37618			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	99.98445			99.96891			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.78000	89.52780		3.70000	90.22128			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.78000	95.29230		3.70000	95.72640			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.77323			100.75110			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.87150			100.85598			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.53895			100.52373			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.52000	110.81154		11.58500	110.53157			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.87610			101.85180			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.94000	125.20352		3.95000	125.02768			0.00	0	0.00
IVA229		On 19/07/2013	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
IVA234		On 23/08/2013	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
IVA328		On 11/07/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA330		On 25/07/2013	Spot Bond	5.25000	99.79903		5.25000	99.78471			0.00	0	0.00
IVA331		On 01/08/2013	Spot Bond	5.25000	99.69885		5.25000	99.68456			0.00	0	0.00
IVA332		On 08/08/2013	Spot Bond	5.35000	99.59127		5.35000	99.57673			0.00	0	0.00
IVA333		On 15/08/2013	Spot Bond	5.35000	99.48960		5.35000	99.47510			0.00	0	0.00
IVA334		On 22/08/2013	Spot Bond	5.35000	99.38815		5.35000	99.37367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA335	On 29/08/2013	Spot Bond	5.35000	99.28690		5.35000	99.27246			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	99.17077		5.45000	99.15609			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	99.06808		5.45000	99.05343			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	98.96561		5.45000	98.95098			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	98.76129		5.45000	98.74673			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	98.65945		5.45000	98.64492			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.45000	98.55782		100.00000	79.52070			588,600,000,000.00	108,000,000	104,000,000.00
IVA343	On 24/10/2013	Spot Bond	100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	76.20042		100.00000	76.04167			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	71.99211		100.00000	71.85039			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	71.01167		100.00000	70.87379			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	70.05758		100.00000	69.92337			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.25146			101.23208			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.43176			101.41359			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.44258			101.42427			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.34647			101.32941			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.20618			100.18873			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.50114			100.48333			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	101.25196			101.23562			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	101.19875			101.18312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond	0.00000		101.05679			101.04145			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.97474			100.95852			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.95181			100.93528			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.07549			101.05607			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.83022			100.81224			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	100.00000		3.97124	100.00000		3.95378			0.00	0	70,000,000.00
IVC018	On 12/07/2016	Spot Bond	100.00000		8.93529	100.00000		8.89600			0.00	0	20,000,000.00
IVC019	On 12/07/2017	Spot Bond	100.00000		3.97124	100.00000		3.95378			0.00	0	50,000,000.00
IVC020	On 12/07/2016	Spot Bond	100.00000		8.93529	100.00000		8.89600			14,000,000,000,000.00	140,000,000	140,000,000.00
IVF002	On 01/08/2013	Spot Bond	0.00000		101.17215			101.15670			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000		101.21652			101.20142			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		92.69521	100.00000		92.46231			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		61.99201	100.00000		61.84018			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		58.57775	100.00000		58.43585			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		59.13587	100.00000		58.95124			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		56.24758	100.00000		56.14087			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.47245			101.45349			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.86352	100.00000		9.83963			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		30.43468	100.00000		30.36014			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.01746			99.99992			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.83963	100.00000		9.81579			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.01838			99.99981			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		40.25440	100.00000		40.12872			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.92251			102.90047			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.73522			101.71216			0.00	0	272,789.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KW01		On 31/10/2027	Spot Bond	8.35000	145.30707	8.42500	144.47375			0.00	0	0.00
LBK01		On 25/10/2013	Spot Bond	0.00000	100.14098		100.12600			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.93195		100.91476			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.58000	100.15503	8.64500	99.91632			0.00	0	3,285,000.00
LGL03		On 03/04/2018	Spot Bond	8.63000	98.38115	8.69500	98.11680			0.00	0	0.00
LGL04		On 23/05/2020	Spot Bond	8.00000	101.15769	8.00000	101.13613			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.91531		100.88757			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.26500	99.77910	11.32000	99.63663			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	101.00411		100.97365			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	0.00000	101.17211		101.15664			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00751		100.05812			0.00	0	0.00
MAQ030		On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MAQ033		On 25/07/2013	Spot Bond	0.00000	99.87123		99.85692			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	99.61575		99.60152			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	99.20274		99.18851			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	98.75721	100.00000	80.57395			0.00	175,000,000	175,000,000.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.01780		99.99998			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	101.17693		101.16132			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.13564		100.11829			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	99.99999		99.98387			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.81146		100.79450			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	101.53050		101.51135			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.60690		100.59149			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.27823		100.26271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000		100.50038			100.48348			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		101.52759			101.50817			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		66.27558	100.00000		66.11327			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		63.07285	100.00000		62.92006			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		55.12185	100.00000		54.98831			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		35.84467	100.00000		35.75784			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.93202	100.00000		30.85708			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.10481	100.00000		9.08275			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.22853	100.00000		22.17468			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		94.31525	100.00000		94.07216			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		82.02247	100.00000		81.83857			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.37000		105.21051	8.43500		104.88980			0.00	0	327,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.65247			100.63277			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.55428			100.53758			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.60335			100.58516			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.75035			101.73277			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.76392			101.74621			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.83175			101.81334			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.19582			100.17761			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.20571			100.18659			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71500		104.82812	7.78000		104.62127			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.44000		104.15290	8.50500		103.84296			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.23000		104.80841	9.30500		104.33685			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.91000		105.24579	6.05500		105.02860			0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.43987			100.42297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.45748			100.43990			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.27500	105.26519		9.34500	104.90392			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.16500	105.45917		7.22000	105.32845			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.85598			100.83747			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.64000	101.55566		8.70500	101.32138			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.81845			100.80077			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.34000	101.52194		8.40500	101.28721			0.00	0	3,242,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.39000	103.67849		6.53500	103.51953			0.00	0	4,255,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.21500	103.98941		7.27000	103.86640			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond		8.28500	106.24486		8.35000	105.99620			0.00	0	1,576,000.00
MTN05	On 28/10/2013	Spot Bond		5.60500	102.26676		5.57500	102.25999			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	99.85896			99.84485			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.80525		100.00000	6.78877			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.18029		100.00000	0.17985			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	7.12516		100.00000	7.10790			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.21240		100.00000	7.19493			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.63052		100.89771	6.61433			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.71796		100.61875	6.70160			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	101.01392			100.99802			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	101.02420			101.00814			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	101.04994			101.03346			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	101.06719			101.05045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	101.08605			101.06900			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	101.10319			101.08586			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	101.11162			101.09415			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	101.21480			101.19569			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.33490			101.31386			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18029	100.00000	0.17985				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18029	100.00000	0.17985				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.68500	98.60090	8.75000	98.17600				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.27690			101.78750			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.71860			101.70292			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.11059			101.09413			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.81354			102.79525			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.33305			101.31673			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.88384			100.86629			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.81500	110.91066	6.87000	110.77606				0.00	0	2,421,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.96183			100.94199			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.62000	116.97781	8.68500	116.62117				0.00	0	1,967,000.00
NBK4		On 28/10/2024	Spot Bond	10.52500	32.32593	10.60000	32.07056				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.26500	106.22845	7.32000	106.11585				0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	99.94620			99.92816			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	99.94281			99.92369			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.70000	103.70442	6.67000	103.70610				0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.74508			100.72941			0.00	0	35,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.46500	107.44331	7.52000	107.28630				0.00	0	705,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.38915			100.37154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.97791			100.95847			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.36802			100.34749			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.15577			100.13591			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.01855			99.99998			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.82338			100.80432			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.97880			83.96032			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.77655			100.75858			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	99.84000			99.82197			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.82422			99.80444			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.46365			101.44507			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.01940			100.00011			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	80.01308			79.99397			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.80401			100.78702			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.95309			100.93722			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.71723			100.70072			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.21999			100.20287			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.19209			101.17303			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.48031			100.46184			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.45217			100.43479			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.13286			100.11359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.43491			100.41820			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.42631			100.40977			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.42596			100.40944			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.96500	108.48510	8.02000	108.35067				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.17000	103.94824	5.31500	103.90626				0.00	0	5,060,000.00
NED8	On 08/02/2014	Spot Bond	6.17000	105.36655	6.31500	105.26813				0.00	0	3,251,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.12203			100.10638			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.73000	115.19917	11.79500	114.88970				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.67735			111.63189			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.99156			100.96796			0.00	240,000,000	120,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.17000	158.12230	2.18000	158.04237				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.32500	109.83283	8.39500	109.42980				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.54803			100.53202			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.52004			100.50428			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.52004			100.50428			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.95500	109.07003	9.02500	108.67236				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.96331			100.94595			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.34756			101.33215			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.91251			100.89608			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.90345			100.88719			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.94092			100.92397			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.15500	110.49262	9.22500	110.02087				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.97839			100.96076			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.94096			100.92401			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.96337			100.94601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.35500	109.03577		9.42500	108.64166			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	101.03827			101.01953			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.99336			100.97545			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.97834			100.96071			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.26226			101.23940			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.17114			101.14996			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.00827			100.99009			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		3.94500	135.49153		3.94500	135.46002			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond		6.46500	105.96398		6.52000	105.90236			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.11000	119.26625		8.17500	118.93140			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.48500	126.40189		8.56000	125.82516			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.06500	165.08804		2.07500	164.92533			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.03000	128.00144		9.10500	127.23770			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	99.96516			99.94776			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	99.96617			99.94925			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	101.75502			101.73598			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	101.37149			101.35383			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond		0.00000	99.85096			101.25578			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.62027			102.23237			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.41067			100.39209			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.03794			101.01641			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.34028			101.31244			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.26487		100.00000	17.22305			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.64751		100.00000	21.59450			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	21.68892		100.00000	21.63580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000		21.71376	100.00000	21.66058				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		22.31004	100.00000	22.25539				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.97257	100.00000	22.91630				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		27.11335	100.00000	27.04694				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.24500		107.53982	6.30000	107.40219				0.00	0	4,304,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.62643	100.00000	6.61037				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		95.34000		94.93000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		28.43352	100.00000	28.36463				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.55736	100.00000	9.53421				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		99.86102		99.84367				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.53074		100.51451				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.19562		100.17932				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		96.31085	100.00000	96.07127				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.97563		100.96107				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.78559		100.77104				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.31760		100.29988				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.05287		101.03697				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.45735		100.44088				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.44908		100.43290				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.61352		100.59813				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.50490		100.48695				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.47614		100.45898				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.45885		100.44233				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.49656		100.47892				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.53372		100.51475				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.49865			100.48069			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.47689			100.45971			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.56557			100.54544			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.52490			100.50598			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.49791			100.47996			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.88218			101.86530			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.94280			101.92537			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.97008			101.95240			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		102.03070			102.01245			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		102.29131			102.27064			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		102.35190			102.33067			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		101.10248			101.08487			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.52936			101.50963			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.01500		112.79686		6.07000	112.71366			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.79000		93.56264		5.93500	93.39428			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.77000		38.76504		7.84500	38.41066			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	6.01500		119.47926		6.07000	119.33911			53,563,071,352,020.00	8,904,916,268	16,187,860,351.00
R158	On 15/09/2015	Spot Bond	6.01500		112.79686		6.07000	112.71366			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.91500		88.13972		5.97000	88.02374			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.01500		125.77714		6.07000	125.57999			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.84500		83.32793		5.90000	83.17396			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.12000		104.76487		5.26500	104.74315			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95000		121.52414		8.02500	120.80123			87,180,291,273,300.00	10,966,074,374	13,922,748,628.00
R187P	On 21/12/2026	Spot Bond	7.69000		36.29339		7.76500	35.93560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	7.61000	34.03186		7.68500	33.67198			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	274.23138		1.67000	273.95599			110,821,600,000.00	66,760,000	234,794,000.00
R201		On 21/12/2014	Spot Bond	5.42000	105.11932		5.56500	104.90036			2,335,369,600,000.00	430,880,000	872,032,749.00
R202		On 07/12/2033	Spot Bond	2.22000	204.00670		2.22000	203.96877			5,727,600,000.00	2,580,000	1,527,110,200.00
R2023		On 28/02/2023	Spot Bond	7.63500	103.66654		7.70000	103.20684			32,930,923,155,000.00	4,313,153,000	5,296,006,267.00
R203		On 15/09/2017	Spot Bond	6.78000	108.00036		6.84500	107.74094			9,377,804,460,000.00	1,383,157,000	6,700,188,944.00
R204		On 21/12/2018	Spot Bond	7.02000	104.90158		7.08500	104.58506			11,987,804,579,400.00	1,707,664,470	5,941,278,411.00
R2048		On 28/02/2048	Spot Bond	8.93000	101.34547		8.94500	101.16453			34,968,525,408,300.00	3,915,848,310	3,397,156,097.00
R205		On 31/03/2014	Spot Bond	100.00000	56.04158		100.00000	55.90581			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.42000	101.00526		5.39000	101.00553			835,698,960,000.00	154,188,000	2,292,288,789.00
R207		On 15/01/2020	Spot Bond	7.27500	99.89172		7.34500	99.51590			6,005,716,200,000.00	825,528,000	4,168,357,733.00
R208		On 31/03/2021	Spot Bond	7.40500	98.16342		7.48000	97.72055			23,878,399,960,000.00	3,224,632,000	8,749,556,209.00
R209		On 31/03/2036	Spot Bond	8.68500	77.84149		8.71500	77.58487			38,979,129,393,000.00	4,488,097,800	8,312,762,926.00
R210		On 31/03/2028	Spot Bond	2.04000	157.17457		2.05000	156.95445			11,081,280,000.00	5,432,000	443,366,000.00
R211		On 31/01/2017	Spot Bond	0.02000	129.50672		0.02000	129.49038			15,000,000.00	750,000	75,020,000.00
R212		On 31/01/2022	Spot Bond	1.52000	130.58097		1.50000	130.75713			142,956,000,000.00	94,050,000	925,820,000.00
R213		On 28/02/2031	Spot Bond	8.52500	88.83002		8.57500	88.40542			38,443,061,250,000.00	4,509,450,000	6,441,565,956.00
R214		On 28/02/2041	Spot Bond	8.81500	78.58553		8.84000	78.36168			9,717,744,150,000.00	1,102,410,000	7,549,580,783.00
R224C		On 15/09/2013	Spot Bond	5.18000	99.14173		5.32500	99.10359			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.28000	96.58988		5.42500	96.48508			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.39000	93.98803		5.53500	93.81959			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.07500	90.51193		6.13000	90.41666			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.91500	88.13972		5.97000	88.02374			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.83500	85.78541		5.89000	85.64979			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.84500	83.32793		5.90000	83.17396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond		5.45500	97.69313		5.60000	97.61864			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.47500	95.09208		5.62000	94.95278			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.42500	92.62282		5.57000	92.42199			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.98500	89.23331		6.04000	89.12683			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.85500	86.90701		5.91000	86.78036			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.83500	84.48329		5.89000	84.33767			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.89500	81.92432		5.95000	81.76118			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.75500	77.01274		6.82000	76.80854			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.80500	74.33713		6.87000	74.11668			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.02500	71.14104		7.09000	70.90761			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.00500	68.79917		7.07000	68.55191			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.98500	66.54726		7.05000	66.28729			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.97500	64.34151		7.04000	64.07004			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.23500	61.10051		7.30500	60.80318			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.21500	59.05201		7.28500	58.74482			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.32500	56.51806		7.40000	56.18356			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.29500	54.65443		7.37000	54.31131			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.26500	52.86757		7.34000	52.51666			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23500	51.15396		7.31000	50.79603			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.19500	49.55773		7.27000	49.19315			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.15500	48.02988		7.23000	47.65927			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.89000	42.91571		7.96500	42.56951			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.85000	41.46898		7.92500	41.11960			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.81000	40.08649		7.88500	39.73439			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.77000	38.76504		7.84500	38.41066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond		7.73000	37.50162		7.80500	37.14536			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.69000	36.29339		7.76500	35.93560			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.65000	35.13765		7.72500	34.77867			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.61000	34.03186		7.68500	33.67198			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.75860			100.73156			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.02289			99.99984			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.07327			101.05191			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.09074			100.06816			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.49772		100.00000	12.46745			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	2.76007		100.00000	2.75331			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.71646			100.69859			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.63512			100.61750			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.61877			100.60304			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.71107			100.69333			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.59034			100.57521			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.32441			100.30632			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.64531			100.62685			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.39516			100.37729			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	90.09023		100.00000	89.87470			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.34580			100.33003			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.58466			100.57004			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	99.96512			99.94766			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.02943			101.01152			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.19130			100.17509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	101.85543			101.83620			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.33240			101.31375			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.90792			100.89327			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.08814			100.07345			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.77632			100.75833			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.36425			102.33751			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.42818			100.39951			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	102.38745			102.35562			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	102.12606			102.09779			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	102.12606			102.09779			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.98077			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	101.09277			101.07265			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.69086			100.67062			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.12092			100.03067			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.52719			100.49938			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.59084			100.55967			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.94638			100.92002			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	99.88407			99.86453			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.13303		12.35000	108.09724			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.78144			100.75973			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	102.37776			102.34606			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.56830		100.00000	13.53543			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.72739			100.70717			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		100.00000	31.64063		100.00000	42.18748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000		100.98706			100.96569			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		58.08248		100.00000	57.94178			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.11382			101.09163			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		99.91414		5.25000	99.89985			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.03244		100.00000	1.02997			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.61889		100.00000	5.60527			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.35379		100.00000	10.32871			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.05395		100.00000	12.95722			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.35928			102.31250			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.18759			103.14583			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70500		109.34967		8.78000	108.88927			0.00	0	3,101,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.93207			96.48154			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.31500		111.80391		7.37000	111.61076			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.06489			101.04489			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.83000		104.12851		8.89500	103.86795			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.86905			99.85015			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.55816			100.53832			0.00	20,000,000	10,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		101.53959			101.51922			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.84259			99.82273			0.00	272,706	272,706.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.84607			99.82660			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31500		105.31988		7.37000	105.20283			0.00	0	12,357,000.00
SBK9	On 10/04/2018	Spot Bond	8.62000		101.36342		8.68500	101.09304			0.00	0	5,109,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		132.78045		1.62000	132.75790			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		166.02999		-0.90120	166.01324			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.47500		116.32930		7.53000	116.18951			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.33500		116.62642		7.39000	116.48660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.26500	116.77537		7.32000	116.63553			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.18000	102.98208		8.24500	102.73374			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.41000	116.46712		7.46500	116.32732			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.37500	116.54142		7.43000	116.40161			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.50112			100.48332			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.54189			100.52922			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.50504			100.48214			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.24641			100.22722			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	96.23840		100.00000	95.99100			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.83000	106.54182		7.89500	106.28619			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	101.18912			101.17227			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.39813			101.96782			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.40383			100.38555			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.82482		100.00000	1.82078			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.41878			100.39981			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.05500	106.89983		9.13000	106.43985			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.60000	104.94708		9.67500	104.36285			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.24598			101.22603			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.43032			101.41404			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.28242			101.26441			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.97856			100.96021			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.51000	102.89219		8.57500	102.57123			0.00	0	4,970,000.00
SBS3	On 25/05/2026	Spot Bond		8.65000	97.68988		8.72500	97.10795			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.10500	98.49878		9.18000	98.05251			0.00	0	1,148,000.00
SBS9	On 07/07/2016	Spot Bond		7.19500	111.41304		7.25000	111.23664			0.00	0	1,163,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.19000		262.21222		2.20000	262.16359			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.72000		126.48322		0.72000	126.46482			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		107.24000			107.24000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		5.92685		100.00000	5.91250			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		124.08269		1.29000	124.06269			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.83423		6.50000	101.81644			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.54370			100.52332			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.33901			100.32011			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.79603			101.52093			0.00	0	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.88000		99.97285		8.94500	99.73699			0.00	0	1,161,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.41882			101.39793			0.00	128,000	25,032,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.11031			100.02171			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.45439			100.43605			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.41206			100.39554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS10		On 28/07/2014	Spot Bond	0.00000	100.28544			100.26954			0.00	0	0.00
SLI1		On 15/08/2013	Spot Bond	5.08500	104.33394		5.23000	104.30668			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.31500	110.32370		7.37000	110.14654			0.00	0	8,400,000.00
SNT01		On 15/09/2017	Spot Bond	8.23000	102.80835		8.29500	102.56038			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	101.13132			101.11446			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	101.00363			100.98586			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.17509			101.15788			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.01131			100.99341			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.08000	104.46352		8.14500	104.26905			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.29297			100.27608			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	99.99982			99.98335			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	99.99993			99.98273			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.08500	96.89216		9.16000	96.50883			0.00	0	36,313,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.84089			100.82142			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.40188			100.38181			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	99.83396			99.81526			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.01300	89.57379		9.08800	89.17528			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.07500	89.26212		9.15000	88.86522			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.66500	103.39208		6.81000	103.17459			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.53500	93.71069		8.60500	93.35996			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.54201			100.52268			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.96000	103.75093		8.02500	103.50088			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.91500	117.52400		6.97000	117.38407			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.53000	101.46115		2.45000	102.26467			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.97000	100.66748		8.03500	100.36396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1000		On 20/08/2013	Spot Bond	0.00000	99.49570		99.48130			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	99.49643		99.48205			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	99.39425		99.37982			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	99.36501		99.35058			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	99.20416		99.18969			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	99.07986		99.06525			0.00	0	0.00
SY1007		On 24/07/2013	Spot Bond	0.00000	99.88455		99.87012			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	100.00000	82.76644	100.00000	100.00000			0.00	0	0.00
SYN911		On 19/07/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN913		On 19/07/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN928		On 19/07/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN929		On 19/07/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN988		On 30/07/2013	Spot Bond	0.00000	99.79549		99.78088			0.00	0	0.00
SYN989		On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98560			0.00	0	0.00
SYN990		On 19/07/2013	Spot Bond	0.00000	99.00020		98.99659			0.00	0	0.00
SYN992		On 26/07/2013	Spot Bond	0.00000	99.85602		99.84162			0.00	0	0.00
SYN993		On 29/07/2013	Spot Bond	0.00000	99.81256		99.79814			0.00	0	0.00
SYN994		On 05/08/2013	Spot Bond	0.00000	99.71083		99.69637			0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond	0.00000	99.59670		99.58230			0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond	0.00000	99.58252		99.56813			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	99.55347		99.53906			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	99.56718		99.55275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN999	On 19/08/2013	Spot Bond	0.00000		99.50866			99.49421			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.57500		115.62292		6.63000	115.48241			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.51000		106.28456		8.58500	105.68548			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		50.52789		100.00000	50.41667			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.40109		100.00000	43.29479			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		16.01310		100.00000	15.97431			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.63000		103.49444		6.60000	103.49602			0.00	0	13,735,051.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.96905			99.95348			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		99.81664			99.80254			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.23354			101.21724			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		99.70328			99.68915			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.45870			100.44436			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.28256			101.26633			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.26500		107.90110		7.32000	107.72896			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.64444			100.62847			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.96074			100.94490			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		101.00359			100.98786			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.96440			99.94660			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.96330			99.94496			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.95758		7.83000	99.93636			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.96500			99.94750			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.96363			99.94545			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		99.96073			99.94110			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.96500			99.94750			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.96363			99.94545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	99.95887		7.16000	99.93831			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	99.96095			99.94143			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	99.96117			99.94176			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.95591			99.93388			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.95662			99.93495			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.93512			99.90270			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.93757			99.90639			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	99.96552			99.94820			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.74126		101.06155	5.72706			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	99.96522			99.94783			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	104.15993			104.14196			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	99.96029			99.94045			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	99.95810			99.93716			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	99.93490			99.90237			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	99.96710			99.95056			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	99.96634			99.94942			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	99.96579			99.94861			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	99.96634			99.94942			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	99.96579			99.94861			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	99.96552			99.94820			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	99.96667			99.94991			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	99.96579			99.94861			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	99.96280			99.94413			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	99.96280			99.94413			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	99.96280			99.94413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.95844			99.93763			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.95736			99.93600			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.95872			99.93804			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.93694			99.90558			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.93558			99.90355			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.93613			99.90436			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.35035			100.33433			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.96500		108.94314		8.02000	108.82585			0.00	0	1,459,000.00
TL20	On 22/02/2020	Spot Bond	7.45000		94.93635		7.52000	94.57971			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.72000		107.10442		7.78500	106.83907			0.00	0	1,000,869,000.00
TN20	On 17/09/2020	Spot Bond	8.39500		114.59933		8.47000	114.14837			6,716,000,000.00	800,000	259,454,240.00
TN23	On 06/11/2023	Spot Bond	8.65000		116.52821		8.71500	116.02290			0.00	0	91,234,764.00
TN25	On 19/08/2025	Spot Bond	8.94000		107.93068		9.01500	107.34346			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	9.02500		100.50751		9.10000	99.89350			0.00	0	30,241,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.41157			101.39531			0.00	0	269,764.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		101.34545			101.32873			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.11097			101.09322			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.14313			101.12486			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.14642			101.12810			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.30502			101.28411			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.63387			101.60758			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.18180			100.16485			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.18927			100.17164			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.19373			100.17569			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.59925		10.00000	99.57259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond		9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	99.67090			99.65659			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	96.97384			96.95908			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	98.65342			98.63894			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	95.95873			95.94404			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	98.46995			98.45565			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	95.86613			95.85152			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	98.28574			98.27157			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	95.65301			95.63866			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	95.36052			95.34589			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	97.58104			97.56630			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	97.37743		100.00000	67.21915			0.00	0	150,000,000.00
TWC008	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.32760			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond		0.00000	101.24473			101.23008			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond		0.00000	101.28866			101.27401			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	101.00664			100.99205			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.91911			100.90452			0.00	4,000,000	1,000,000.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.88993			100.87534			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.81699			100.80240			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond		0.00000	100.15828			100.14389			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.11796			100.10322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC020	On 10/10/2013	Spot Bond		0.00000	100.08860			100.07384			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.47671			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	101.06582			101.04890			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.28866			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.92256			100.90792			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.80500	114.30236		8.88000	113.83878			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.54098			100.52496			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	99.94214			99.92275			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.17670			100.15422			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.12000	107.03893		9.18500	106.78761			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	96.01615		100.00000	95.77058			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	95.40878		100.00000	95.17664			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	96.15769		100.00000	95.91177			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.26973			100.25470			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.28504			100.26915			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	101.21906			101.20154			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.26411			101.24592			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.26606			101.24785			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.31954			100.30172			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.32934			100.31098			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.71782			100.70317			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	133.59000			134.41000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.37500	117.42493		6.43000	117.24855			0.00	0	92,598,501.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond		0.33000	246.77777		0.33000	246.74452			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.41500	105.66527		6.47000	105.54883			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.28500	106.87293		7.35000	106.62902			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.57500	107.83235		7.64000	107.49516			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.90000	106.92639		7.97000	106.52579			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.94500	107.26612		8.02000	106.79517			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond		5.39500	99.32467		5.54000	99.29168			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.45500	97.99359		5.60000	97.92664			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.96500	89.13662		6.02000	89.02919			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.44500	96.26972		5.59000	96.15915			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.45500	94.98233		5.60000	94.83998			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.89500	87.69758		5.95000	87.57776			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.43500	92.90542		5.58000	92.71182			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		5.96500	89.12238		6.02000	89.01484			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.96500	65.38172		7.03000	65.11515			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	11.43266		100.00000	11.41097			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04604		100.00000	0.04595			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	11.43266		100.00000	11.41097			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	30.63283		100.00000	30.57472			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	31.33892		100.00000	31.27946			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	29.37940		100.00000	29.32366			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	29.37940		100.00000	29.32366			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	27.85802		100.00000	27.80516			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	27.85802		100.00000	27.80516			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	26.36530		100.00000	26.31528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	26.36530	100.00000	26.31528				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.81082	100.00000	24.76374				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.39236	100.00000	23.34798				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.39236	100.00000	23.34798				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.74560	100.00000	14.71762				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.92901	100.00000	13.90258				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.10776	100.00000	13.08289				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.10776	100.00000	13.08289				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.40541	100.00000	12.38187				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.71841	100.00000	11.69618				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.02750	100.00000	11.00658				0.00	0	0.00
Total for j-Bonds :										401,520,423,247,645.00	17,673,985,921	00 660 381 442.00
Grand Total:										401,520,437,501,125.00	17,674,030,749	00 662 514 372.00