



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 12/07/2013

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 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		0.00	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			9.96770	9.96770	9.98380	9.98380	16.99	0.00	0	350.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	36.79630	0.03680	41.86310	0.04186	36.796	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	329.09630	0.32910	318.06310	0.31806	329.096	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	759.73360	0.75973	775.72740	0.77573	759.734	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	2.03360	0.00203	1.92740	0.00193	2.034	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	220.49090	0.22049	235.88710	0.23589	220.491	0.00	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	52.79090	0.05279	52.08710	0.05209	52.791	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	769.61040	0.76961	785.61420	0.78561	769.610	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	1.91040	0.00191	1.81420	0.00181	1.910	0.00	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	65.63920	0.06564	72.50390	0.07250	65.639	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	207.93920	0.20794	198.70390	0.19870	207.939	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,667.72770	1.66773	1,683.83260	1.68383	1,667.728	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.02770	0.00003	0.03260	0.00003	0.028	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	779.49440	0.77949	795.50750	0.79551	779.494	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	1.79440	0.00179	1.70750	0.00171	1.794	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.97350	9.97350	9.98960	9.98960	17.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	935.71980	0.93572	951.75080	0.95175	935.720	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	2.21980	0.00222	2.15080	0.00215	2.220	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	631.90630	0.63191	647.72100	0.64772	631.906	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	8.40630	0.00841	8.12100	0.00812	8.406	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,673.59580	1.67360	1,689.69560	1.68970	1,673.596	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.09580	0.00010	0.09560	0.00010	0.096	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,573.64540	1.57365	1,589.74430	1.58974	1,573.645	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.14540	0.00015	0.14430	0.00014	0.145	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	317.63100	0.31763	332.29810	0.33230	317.631	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	44.13100	0.04413	42.69810	0.04270	44.131	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	925.81610	0.92582	941.84400	0.94184	925.816	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	2.31610	0.00232	2.24400	0.00224	2.316	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	915.91660	0.91592	931.94120	0.93194	915.917	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	2.41660	0.00242	2.34120	0.00234	2.417	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	64.43270	0.06443	70.99050	0.07099	64.433	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	290.93270	0.29093	281.39050	0.28139	290.933	19.23	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	481.21210	0.48121	495.98780	0.49599	481.212	19.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	17.71210	0.01771	16.38780	0.01639	17.712	19.14	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	401.18110	0.40118	415.86940	0.41587	401.181	18.73	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	27.68110	0.02768	26.26940	0.02627	27.681	18.73	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,773.56330	1.77356	1,789.66350	1.78966	1,773.563	30.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.06330	0.00006	0.06350	0.00006	0.063	30.13	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,723.57790	1.72358	1,739.67790	1.73968	1,723.578	29.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.07790	0.00008	0.07790	0.00008	0.078	29.71	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	206.96870	0.20697	221.57210	0.22157	206.969	17.62	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	83.46870	0.08347	81.97210	0.08197	83.469	17.62	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,873.54190	1.87354	1,889.64230	1.88964	1,873.542	30.97	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.04190	0.00004	0.04230	0.00004	0.042	30.97	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.98070	9.98070	9.99680	9.99680		16.79	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	874.95740	0.87496	890.71950	0.89072	874.957	20.46	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	4.25740	0.00426	3.91950	0.00392	4.257	20.46	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	894.62820	0.89463	910.40190	0.91040	894.628	20.61	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	3.92820	0.00393	3.60190	0.00360	3.928	20.61	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	884.78960	0.88479	900.55740	0.90056	884.790	20.54	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	4.08960	0.00409	3.75740	0.00376	4.090	20.54	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			10.01820	10.01820	10.03410	10.03410		16.46	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	795.40510	0.79541	810.62700	0.81063	795.405	15.80	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	17.20510	0.01721	16.52700	0.01653	17.205	15.80	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	749.28600	0.74929	764.47250	0.76447	749.286	15.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	21.08600	0.02109	20.37250	0.02037	21.086	15.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	740.14530	0.74015	755.32510	0.75533	740.145	15.73	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	21.94530	0.02195	21.22510	0.02123	21.945	15.73	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	731.03380	0.73103	746.20720	0.74621	731.034	15.72	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	22.83380	0.02283	22.10720	0.02211	22.834	15.72	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	556.42470	0.55642	571.25380	0.57125	556.425	15.52	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	48.22470	0.04822	47.15380	0.04715	48.225	15.52	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	486.20730	0.48621	499.70670	0.49971	486.207	15.69	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	68.00730	0.06801	65.60670	0.06561	68.007	15.69	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,718.84510	1.71885	1,734.81520	1.73482	1,718.845	19.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.64510	0.00065	0.71520	0.00072	0.645	19.76	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	414.19150	0.41419	427.33880	0.42734	414.192	15.89	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	95.99150	0.09599	93.23880	0.09324	95.991	15.89	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	324.90820	0.32491	337.53570	0.33754	324.908	16.15	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	146.70820	0.14671	143.43570	0.14344	146.708	16.15	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,818.67260	1.81867	1,834.63200	1.83463	1,818.673	20.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.47260	0.00047	0.53200	0.00053	0.473	20.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,768.75210	1.76875	1,784.71670	1.78472	1,768.752	20.02	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.55210	0.00055	0.61670	0.00062	0.552	20.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	786.49850	0.78650	800.80260	0.80080	786.499	15.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	37.99850	0.03800	36.90260	0.03690	37.998	15.54	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,305.15420	1.30515	1,320.53500	1.32054	1,305.154	16.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	6.65420	0.00665	6.63500	0.00664	6.654	16.77	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,256.18910	1.25619	1,271.51860	1.27152	1,256.189	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	7.68910	0.00769	7.61860	0.00762	7.689	16.58	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	618.69380	0.61869	632.33240	0.63233	618.694	15.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	70.19380	0.07019	68.43240	0.06843	70.194	15.47	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,062.11130	1.06211	1,077.08910	1.07709	1,062.111	15.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	13.61130	0.01361	13.18910	0.01319	13.611	15.83	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	875.60420	0.87560	890.15780	0.89016	875.604	15.58	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	27.10420	0.02710	26.25780	0.02626	27.104	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	507.77650	0.50778	520.70300	0.52070	507.777	15.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	109.27650	0.10928	106.80300	0.10680	109.276	15.67	0.00	0	0.00

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	9.35	Call	743.13740	0.74314	757.29710	0.75730	743.137	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	44.63740	0.04464	43.39710	0.04340	44.637	15.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	700.66680	0.70067	714.66810	0.71467	700.667	15.50	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	52.16680	0.05217	50.76810	0.05077	52.167	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	442.07170	0.44207	454.42940	0.45443	442.072	15.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	143.57170	0.14357	140.52940	0.14053	143.572	15.88	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	579.35000	0.57935	592.78300	0.59278	579.350	15.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	80.85000	0.08085	78.88300	0.07888	80.850	15.45	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	514.67390	0.51467	527.65340	0.52765	514.674	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	106.17390	0.10617	103.75340	0.10375	106.174	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	354.85110	0.35485	366.26240	0.36626	354.851	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	206.35110	0.20635	202.36240	0.20236	206.351	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	500.93800	0.50094	513.80950	0.51381	500.938	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	112.43800	0.11244	109.90950	0.10991	112.438	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	474.17670	0.47418	486.82510	0.48683	474.177	15.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	125.67670	0.12568	122.92510	0.12293	125.677	15.77	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	260.72930	0.26073	270.75240	0.27075	260.729	16.72	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	312.22930	0.31223	306.85240	0.30685	312.229	16.72	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	411.47950	0.41148	423.53330	0.42353	411.479	15.99	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	162.97950	0.16298	159.63330	0.15963	162.980	15.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	382.40810	0.38241	394.14600	0.39415	382.408	16.10	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	183.90810	0.18391	180.24600	0.18025	183.908	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	223.99090	0.22399	233.30220	0.23330	223.991	17.10	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	375.49090	0.37549	369.40220	0.36940	375.491	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	304.22940	0.30423	314.96030	0.31496	304.229	16.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	255.72940	0.25573	251.06030	0.25106	255.729	16.43	0.00	0	26,069.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	276.92460	0.27692	287.23430	0.28723	276.925	16.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	288.42460	0.28842	283.33430	0.28333	288.425	16.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	186.38440	0.18638	194.86170	0.19486	186.384	17.54	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	457.88440	0.45788	450.96170	0.45096	457.884	17.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	252.96060	0.25296	262.84100	0.26284	252.961	16.80	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	324.46060	0.32446	318.94100	0.31894	324.461	16.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	241.70840	0.24171	251.37520	0.25138	241.708	16.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	343.20840	0.34321	337.47520	0.33748	343.208	16.91	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	121.63120	0.12163	128.30910	0.12831	121.631	18.61	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	673.13120	0.67313	664.40910	0.66441	673.131	18.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	201.24790	0.20125	210.06850	0.21007	201.248	17.36	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	422.74790	0.42275	416.16850	0.41617	422.748	17.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	192.19690	0.19220	200.81070	0.20081	192.197	17.47	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	443.69690	0.44370	436.91070	0.43691	443.697	17.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	97.89700	0.09790	103.71340	0.10371	97.897	19.25	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	799.39700	0.79940	789.81340	0.78981	799.397	19.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	164.81790	0.16482	172.75780	0.17276	164.818	17.84	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	516.31790	0.51632	508.85780	0.50886	516.318	17.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	141.33510	0.14134	148.63140	0.14863	141.335	18.21	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	592.83510	0.59284	584.73140	0.58473	592.835	18.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	46.52220	0.04652	49.98430	0.04998	46.522	21.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,298.02220	1.29802	1,286.08430	1.28608	1,298.022	21.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	113.07800	0.11308	119.45700	0.11946	113.078	18.82	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	714.57800	0.71458	705.55700	0.70556	714.578	18.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	105.18320	0.10518	111.27510	0.11128	105.183	19.04	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	756.68320	0.75668	747.37510	0.74738	756.683	19.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	18.35910	0.01836	19.91750	0.01992	18.359	26.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,219.85910	2.21986	2,206.01750	2.20602	2,219.859	26.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	91.17250	0.09117	96.72510	0.09673	91.173	19.46	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	842.67250	0.84267	832.82510	0.83283	842.673	19.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	69.06320	0.06906	73.67400	0.07367	69.063	20.32	0.00	0	45,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	1,020.56320	1.02056		1,009.77400	1.00977	1,020.563	20.32	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	17.01080	0.01701		18.34680	0.01835	17.011	27.87	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,468.51080	2.46851		2,454.44680	2.45445	2,468.511	27.87	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	32.29990	0.03230		34.92270	0.03492	32.300	22.85	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,583.79990	1.58380		1,571.02270	1.57102	1,583.800	22.85	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	23.15260	0.02315		25.17130	0.02517	23.153	24.11	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,874.65260	1.87465		1,861.27130	1.86127	1,874.653	24.11	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	7.30	Call	2,748.60760	2.74861		2,764.02450	2.76402	2,748.608	22.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	7.30	Put	0.10760	0.00011		0.12450	0.00012	0.108	22.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	1,551.69890	1.55170		1,567.20710	1.56721	1,551.699	17.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	3.19890	0.00320		3.30710	0.00331	3.199	17.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Call	1,354.25480	1.35425		1,369.67650	1.36968	1,354.255	16.96	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Put	5.75480	0.00575		5.77650	0.00578	5.755	16.96	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future			10.04850	10.04850		10.06390	10.06390		16.54	0.00	53,779	682,279.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,207.37900	1.20738		1,222.64440	1.22264	1,207.379	16.39	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	8.87900	0.00888		8.74440	0.00874	8.879	16.39	0.00	0	2,193.00
\$ / R	On	23/09/2013	Any day expiry			10.05840	10.05840		10.07390	10.07390		16.51	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Call	793.10760	0.79311		807.48540	0.80749	793.108	15.51	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Put	44.70760	0.04471		43.58540	0.04359	44.708	15.51	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Call	384.97320	0.38497		396.68460	0.39668	384.973	16.14	0.00	0	2,400.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Put	206.57320	0.20657		202.78460	0.20278	206.573	16.14	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Call	819.14670	0.81915		833.60510	0.83361	819.147	15.52	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Put	40.74670	0.04075		39.70510	0.03971	40.747	15.52	0.00	0	1,200.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Call	810.43480	0.81043		824.86660	0.82487	810.435	15.52	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Put	42.03480	0.04203		40.96660	0.04097	42.035	15.52	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Call	801.75430	0.80175		816.15980	0.81616	801.754	15.51	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Put	43.35430	0.04335		42.25980	0.04226	43.354	15.51	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry			10.06260	10.06260		10.07810	10.07810		16.52	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Call	843.26960	0.84327		857.75570	0.85776	843.270	15.54	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Put	40.66960	0.04067		39.65570	0.03966	40.670	15.54	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Call	501.04850	0.50105		513.85440	0.51385	501.048	15.77	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	138.44850	0.13845		135.75440	0.13575	138.449	15.77	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Call	860.82820	0.86083		875.36270	0.87536	860.828	15.55	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Put	38.22820	0.03823		37.26270	0.03726	38.228	15.55	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Call	852.03330	0.85203		866.54430	0.86654	852.033	15.55	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Put	39.43330	0.03943		38.44430	0.03844	39.433	15.55	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Call	1,765.22340	1.76522		1,780.84260	1.78084	1,765.223	18.20	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Put	2.62340	0.00262		2.74260	0.00274	2.623	18.20	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Call	635.50240	0.63550		649.20450	0.64920	635.502	15.47	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Put	82.90240	0.08290		81.10450	0.08110	82.902	15.47	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Call	568.70560	0.56871		582.01750	0.58202	568.706	15.56	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Put	106.10560	0.10611		103.91750	0.10392	106.106	15.56	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Call	1,864.56970	1.86457		1,880.18670	1.88019	1,864.570	18.54	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Put	1.96970	0.00197		2.08670	0.00209	1.970	18.54	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Call	1,814.87400	1.81487		1,830.49290	1.83049	1,814.874	18.37	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Put	2.27400	0.00227		2.39290	0.00239	2.274	18.37	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry			10.09970	10.09970		10.11520	10.11520		16.59	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	774.77980	0.77478		788.73020	0.78873	774.780	15.45	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	85.07980	0.08508		83.53020	0.08353	85.080	15.45	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	727.68160	0.72768		741.42290	0.74142	727.682	15.45	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	97.98160	0.09798		96.22290	0.09622	97.982	15.45	0.00	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	366.31490	0.36631		377.33020	0.37733	366.315	16.52	0.00	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	336.61490	0.33661		332.13020	0.33213	336.615	16.52	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	790.77710	0.79078		804.79410	0.80479	790.777	15.46	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	81.07710	0.08108		79.59410	0.07959	81.077	15.46	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	782.75960	0.78276		796.74350	0.79674	782.760	15.45	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	83.05960	0.08306		81.54350	0.08154	83.060	15.45	0.00	0	0.00

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 25/10/2013	Any day expiry		10.10410	10.10410		10.11960	10.11960		16.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	675.13600	0.67514	688.33170	0.68833	675.136	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	121.03600	0.12104	118.73170	0.11873	121.036	15.51	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	361.52250	0.36152	372.20510	0.37221	361.523	16.64	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	357.42250	0.35742	352.60510	0.35261	357.423	16.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	720.20780	0.72021	733.64030	0.73364	720.208	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	106.10780	0.10611	104.04030	0.10404	106.108	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	712.59660	0.71260	725.99080	0.72599	712.597	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	108.49660	0.10850	106.39080	0.10639	108.497	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	705.02470	0.70502	718.38020	0.71838	705.025	15.51	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	110.92470	0.11092	108.78020	0.10878	110.925	15.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		10.10860	10.10860		10.12390	10.12390		16.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	645.10790	0.64511	657.82270	0.65782	645.108	15.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	136.50790	0.13651	133.92270	0.13392	136.508	15.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	579.94590	0.57995	592.24450	0.59224	579.946	15.69	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	171.34590	0.17135	168.34450	0.16834	171.346	15.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	765.14070	0.76514	778.47910	0.77848	765.141	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	96.54070	0.09654	94.57910	0.09458	96.541	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	757.34780	0.75735	770.65020	0.77065	757.348	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	98.74780	0.09875	96.75020	0.09675	98.748	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,863.55140	1.86355	1,878.73450	1.87873	1,863.551	17.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.95140	0.00495	4.83450	0.00483	4.951	17.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,814.27280	1.81427	1,829.43850	1.82944	1,814.273	17.31	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	5.67280	0.00567	5.53850	0.00554	5.673	17.31	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	772.97050	0.77297	786.34450	0.78634	772.971	15.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	94.37050	0.09437	92.44450	0.09244	94.370	15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry		10.15260	10.15260		10.16770	10.16770		16.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	833.80040	0.83380	845.81100	0.84581	833.800	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	121.20040	0.12120	118.11100	0.11811	121.200	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	826.20880	0.82621	838.17360	0.83817	826.209	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	123.60880	0.12361	120.47360	0.12047	123.609	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	650.78400	0.65078	661.51370	0.66151	650.784	15.72	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	198.18400	0.19818	193.81370	0.19381	198.184	15.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,864.50280	1.86450	1,879.23460	1.87923	1,864.503	17.55	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	11.90280	0.01190	11.53460	0.01153	11.903	17.55	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	841.42450	0.84142	853.48230	0.85348	841.424	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	118.82450	0.11882	115.78230	0.11578	118.825	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future		10.17610	10.17610		10.19100	10.19100		16.80	0.00	0	84,765.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,324.56420	1.32456	1,338.41090	1.33841	1,324.564	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	48.46420	0.04846	47.41090	0.04741	48.464	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,299.11010	1.29911	1,312.92980	1.31293	1,299.110	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	50.91010	0.05091	49.82980	0.04983	50.910	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,253.77090	1.25377	1,267.53970	1.26754	1,253.771	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	55.57090	0.05557	54.43970	0.05444	55.571	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,233.85070	1.23385	1,247.59570	1.24760	1,233.851	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	57.75070	0.05775	56.59570	0.05660	57.751	15.99	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,208.80930	1.20881	1,222.52410	1.22252	1,208.809	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	60.60930	0.06061	59.42410	0.05942	60.609	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,059.04490	1.05904	1,070.80190	1.07080	1,059.045	15.64	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	82.94490	0.08294	79.80190	0.07980	82.945	15.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	787.88460	0.78788	799.27310	0.79927	787.885	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	161.78460	0.16178	158.27310	0.15827	161.785	15.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	752.43430	0.75243	763.80510	0.76381	752.434	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	176.33430	0.17633	172.80510	0.17281	176.334	15.63	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	693.06130	0.69306	702.23730	0.70224	693.061	15.72	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	206.96130	0.20696	201.23730	0.20124	206.961	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	686.96090	0.68696	695.58210	0.69558	686.961	15.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013			Foreign Exchange Future	9.70	Put	210.86090	0.21086	204.58210	0.20458	210.861	15.74	0	400.00
\$ / R	On	13/12/2013			Foreign Exchange Future	9.80	Call	628.28960	0.62829	636.73040	0.63673	628.290	15.98	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	9.80	Put	252.18960	0.25219	245.73040	0.24573	252.190	15.98	0	21,500.00
\$ / R	On	13/12/2013			Foreign Exchange Future	9.85	Call	600.53750	0.60054	608.91410	0.60891	600.538	16.09	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	9.85	Put	274.43750	0.27444	267.91410	0.26791	274.438	16.09	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.00	Call	523.45960	0.52346	531.71830	0.53172	523.460	16.44	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.00	Put	347.35960	0.34736	340.71830	0.34072	347.360	16.44	0	300.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.10	Call	477.05110	0.47705	485.28020	0.48528	477.051	16.68	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.10	Put	400.95110	0.40095	394.28020	0.39428	400.951	16.68	0	300.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.27	Call	408.52760	0.40853	415.84430	0.41584	408.528	17.14	0	750.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.27	Put	502.42760	0.50243	494.84430	0.49484	502.428	17.14	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Call	397.62690	0.39763	404.87680	0.40488	397.627	17.23	0	200.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Put	521.52690	0.52153	513.87680	0.51388	521.527	17.23	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.40	Call	363.42560	0.36343	370.47290	0.37047	363.426	17.52	0	300.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.40	Put	587.32560	0.58733	579.47290	0.57947	587.326	17.52	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.55	Call	317.86340	0.31786	324.63560	0.32464	317.863	17.96	0	6.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.55	Put	691.76340	0.69176	683.63560	0.68364	691.763	17.96	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Call	304.08580	0.30409	310.77360	0.31077	304.086	18.10	0	5,000.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Put	727.98580	0.72799	719.77360	0.71977	727.986	18.10	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.70	Call	278.74730	0.27875	284.99310	0.28499	278.747	18.40	0	250.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.70	Put	802.64730	0.80265	793.99310	0.79399	802.647	18.40	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.80	Call	256.07200	0.25607	262.03240	0.26203	256.072	18.72	0	100.00
\$ / R	On	13/12/2013			Foreign Exchange Future	10.80	Put	879.97200	0.87997	871.03240	0.87103	879.972	18.72	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.00	Call	216.96860	0.21697	222.40820	0.22241	216.969	19.35	0	100.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.00	Put	1,040.86860	1.04087	1,031.40820	1.03141	1,040.869	19.35	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	184.85530	0.18486	189.90490	0.18990	184.855	19.97	0	100.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	1,208.75530	1.20876	1,198.90490	1.19890	1,208.755	19.97	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.35	Call	164.46730	0.16447	169.15650	0.16916	164.467	20.43	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.35	Put	1,338.36730	1.33837	1,328.15650	1.32816	1,338.367	20.43	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.50	Call	146.86440	0.14686	151.22330	0.15122	146.864	20.89	0	16,200.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.50	Put	1,470.76440	1.47076	1,460.22330	1.46022	1,470.764	20.89	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.70	Call	127.03340	0.12703	130.99930	0.13100	127.033	21.51	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	11.70	Put	1,650.93340	1.65093	1,639.99930	1.64000	1,650.933	21.51	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	12.00	Call	103.51600	0.10352	106.98790	0.10699	103.516	22.43	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	12.00	Put	1,927.41600	1.92742	1,915.98790	1.91599	1,927.416	22.43	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	8.75	Call	1,463.12780	1.46313	1,477.11520	1.47712	1,463.128	16.58	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	8.75	Put	37.02780	0.03703	36.11520	0.03612	37.028	16.58	0	750.00
\$ / R	On	13/12/2013			Foreign Exchange Future	12.35	Call	88.55950	0.08856	89.78530	0.08979	88.560	23.91	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	12.35	Put	2,262.45950	2.26246	2,248.78530	2.24879	2,262.460	23.91	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	86.51520	0.08652	87.69360	0.08769	86.515	24.79	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	2,410.41520	2.41042	2,396.69360	2.39669	2,410.415	24.79	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	7.40	Call	2,778.67840	2.77868	2,793.51490	2.79351	2,778.678	19.97	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	7.40	Put	2.57840	0.00258	2.51490	0.00251	2.578	19.97	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	8.00	Call	2,184.82360	2.18482	2,199.42970	2.19943	2,184.824	18.37	0	0.00
\$ / R	On	13/12/2013			Foreign Exchange Future	8.00	Put	8.72360	0.00872	8.42970	0.00843	8.724	18.37	0	100.00
\$ / R	On	23/12/2013			Any day expiry			10.19080	10.19080	10.20560	10.20560		16.88	0	0.00
\$ / R	On	23/12/2013			Any day expiry	9.60	Call	774.01100	0.77401	784.16830	0.78417	774.011	15.62	0	0.00
\$ / R	On	23/12/2013			Any day expiry	9.60	Put	183.21100	0.18321	178.56830	0.17857	183.211	15.62	0	0.00
\$ / R	On	23/12/2013			Any day expiry	9.61	Call	767.08960	0.76709	777.18930	0.77719	767.090	15.63	0	0.00
\$ / R	On	23/12/2013			Any day expiry	9.61	Put	186.28960	0.18629	181.58930	0.18159	186.290	15.63	0	0.00
\$ / R	On	23/12/2013			Any day expiry	9.59	Call	780.96990	0.78097	791.18440	0.79118	780.970	15.62	0	0.00
\$ / R	On	23/12/2013			Any day expiry	9.59	Put	180.16990	0.18017	175.58440	0.17558	180.170	15.62	0	0.00
\$ / R	On	28/01/2014			Any day expiry			10.24340	10.24340	10.25780	10.25780		16.96	0	0.00
\$ / R	On	28/01/2014			Any day expiry	10.51	Call	418.45270	0.41845	424.76250	0.42476	418.453	17.68	0	0.00
\$ / R	On	28/01/2014			Any day expiry	10.51	Put	685.05270	0.68505	676.96250	0.67696	685.053	17.68	0	0.00
\$ / R	On	28/01/2014			Any day expiry	10.52	Call	415.32920	0.41533	421.61120	0.42161	415.329	17.71	0	0.00
\$ / R	On	28/01/2014			Any day expiry	10.52	Put	691.92920	0.69193	683.81120	0.68381	691.929	17.71	0	0.00

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 28/01/2014	Any day expiry	10.53	Call	412.23200	0.41223		418.48640	0.41849	412.232	17.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	698.83200	0.69883		690.68640	0.69069	698.832	17.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	563.84910	0.56385		571.35390	0.57135	563.849	16.63	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	440.44910	0.44045		433.55390	0.43355	440.449	16.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.28830	10.28830		10.30250	10.30250		17.09	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,293.94150	1.29394		1,305.77430	1.30577	1,293.941	15.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	105.64150	0.10564		103.27430	0.10327	105.641	15.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,285.39930	1.28540		1,297.20200	1.29720	1,285.399	15.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	107.09930	0.10710		104.70200	0.10470	107.099	15.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,302.50070	1.30250		1,314.36140	1.31436	1,302.501	15.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	104.20070	0.10420		101.86140	0.10186	104.201	15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.31300	10.31300		10.32700	10.32700		17.06	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,199.29190	1.19929		1,210.60690	1.21061	1,199.292	15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	136.29190	0.13629		133.60690	0.13361	136.292	15.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	953.00170	0.95300		963.15370	0.96315	953.002	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	230.00170	0.23000		226.15370	0.22615	230.002	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	946.26830	0.94627		956.38470	0.95638	946.268	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	233.26830	0.23327		229.38470	0.22938	233.268	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	939.56500	0.93957		949.64860	0.94965	939.565	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	236.56500	0.23657		232.64860	0.23265	236.565	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	880.61460	0.88061		890.36250	0.89036	880.615	15.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	267.61460	0.26761		263.36250	0.26336	267.615	15.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	848.93190	0.84893		858.49410	0.85849	848.932	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	285.93190	0.28593		281.49410	0.28149	285.932	15.77	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	546.79210	0.54679		554.78390	0.55478	546.792	17.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	633.79210	0.63379		627.78390	0.62778	633.792	17.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	511.95760	0.51196		519.69260	0.51969	511.958	17.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	698.95760	0.69896		692.69260	0.69269	698.958	17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	479.64330	0.47964		487.13200	0.48713	479.643	17.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	766.64330	0.76664		760.13200	0.76013	766.643	17.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	464.37760	0.46438		471.74870	0.47175	464.378	17.96	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	801.37760	0.80138		794.74870	0.79475	801.378	17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	373.12910	0.37313		379.73020	0.37973	373.129	18.88	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,060.12910	1.06013		1,052.73020	1.05273	1,060.129	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	351.42360	0.35142		357.82810	0.35783	351.424	19.14	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,138.42360	1.13842		1,130.82810	1.13083	1,138.424	19.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	341.18510	0.34119		347.49470	0.34749	341.185	19.28	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,178.18510	1.17819		1,170.49470	1.17049	1,178.185	19.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	321.85810	0.32186		327.98490	0.32798	321.858	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,258.85810	1.25886		1,250.98490	1.25098	1,258.858	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	279.09200	0.27909		284.76310	0.28476	279.092	20.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,466.09200	1.46609		1,457.76310	1.45776	1,466.092	20.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	243.42030	0.24342		248.67130	0.24867	243.420	20.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,680.42030	1.68042		1,671.67130	1.67167	1,680.420	20.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	213.82860	0.21383		218.70580	0.21871	213.829	21.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,900.82860	1.90083		1,891.70580	1.89171	1,900.829	21.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	189.19420	0.18919		193.74400	0.19374	189.194	22.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,126.19420	2.12619		2,116.74400	2.11674	2,126.194	22.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,677.38520	1.67739		1,690.00280	1.69000	1,677.385	16.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	64.38520	0.06439		63.00280	0.06300	64.385	16.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	176.27450	0.17627		180.64020	0.18064	176.275	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,363.27450	2.36327		2,353.64020	2.35364	2,363.275	23.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	171.65370	0.17165		175.94950	0.17595	171.654	24.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,558.65370	2.55865		2,548.94950	2.54895	2,558.654	24.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,628.89730	2.62890		2,642.47250	2.64247	2,628.897	18.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.89730	0.01590		15.47250	0.01547	15.897	18.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,143.68510	2.14369		2,156.97860	2.15698	2,143.685	17.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	30.68510	0.03069	29.97860	0.02998	30.685	17.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.31590	10.31590	10.32990	10.32990		17.06	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,328.95080	1.32895	1,340.72510	1.34073	1,328.951	15.76	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	113.05080	0.11305	110.82510	0.11083	113.051	15.76	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,320.45350	1.32045	1,332.20380	1.33220	1,320.454	15.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	114.55350	0.11455	112.30380	0.11230	114.554	15.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,337.46280	1.33746	1,349.26480	1.34926	1,337.463	15.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	111.56280	0.11156	109.36480	0.10936	111.563	15.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.41790	10.41790	10.43150	10.43150		17.21	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	870.74760	0.87075	879.38100	0.87938	870.748	16.06	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	402.84760	0.40285	397.88100	0.39788	402.848	16.06	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	865.77070	0.86577	874.38380	0.87438	865.771	16.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	407.87070	0.40787	402.88380	0.40288	407.871	16.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	875.75900	0.87576	884.41280	0.88441	875.759	16.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	397.85900	0.39786	392.91280	0.39291	397.859	16.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.44550	10.44550	10.45900	10.45900		17.30	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,408.47850	1.40848	1,419.20020	1.41920	1,408.479	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	162.97850	0.16298	160.20020	0.16020	162.979	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,120.72240	1.12072	1,130.21060	1.13021	1,120.722	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	265.22240	0.26522	261.21060	0.26121	265.222	15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,114.19630	1.11420	1,123.65060	1.12365	1,114.196	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	268.69630	0.26870	264.65060	0.26465	268.696	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,107.69800	1.10770	1,117.11830	1.11712	1,107.698	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	272.19800	0.27220	268.11830	0.26812	272.198	15.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,019.63460	1.01963	1,028.57620	1.02858	1,019.635	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	324.13460	0.32413	319.57620	0.31958	324.135	15.80	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	989.50850	0.98951	998.27800	0.99828	989.509	15.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	344.00850	0.34401	339.27800	0.33928	344.008	15.85	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	571.94870	0.57195	578.66830	0.57867	571.949	18.12	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	926.44870	0.92645	919.66830	0.91967	926.449	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	387.88630	0.38789	393.38490	0.39338	387.886	20.01	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,542.38630	1.54239	1,534.38490	1.53438	1,542.386	20.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	339.48590	0.33949	344.59260	0.34459	339.486	20.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,793.98590	1.79399	1,785.59260	1.78559	1,793.986	20.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	299.52760	0.29953	304.29490	0.30429	299.528	21.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,054.02760	2.05403	2,045.29490	2.04529	2,054.028	21.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	266.42560	0.26643	270.89910	0.27090	266.426	22.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,320.92560	2.32093	2,311.89910	2.31190	2,320.926	22.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	250.85130	0.25085	255.20090	0.25520	250.851	23.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,705.35130	2.70535	2,696.20090	2.69620	2,705.351	23.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,058.33640	2.05834	2,070.67820	2.07068	2,058.336	16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	62.83640	0.06284	61.67820	0.06168	62.836	16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,789.37360	1.78937	1,801.18520	1.80119	1,789.374	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	93.87360	0.09387	92.18520	0.09219	93.874	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,573.96460	1.57396	1,585.21480	1.58521	1,573.965	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	128.46460	0.12846	126.21480	0.12621	128.465	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.56260	10.56260	10.53350	10.53350		17.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,241.33780	2.24134	2,214.36780	2.21437	2,241.338	16.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	78.73780	0.07874	80.86780	0.08087	78.738	16.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,807.13330		1.80713		1,781.74610	1.78175	1,807.133	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	144.53330		0.14453		148.24610	0.14825	144.533	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	909.29620		0.90930		892.15220	0.89215	909.296	16.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	636.69620		0.63670		648.65220	0.64865	636.696	16.98	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	905.17310		0.90517		888.10860	0.88811	905.173	17.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	642.57310		0.64257		654.60860	0.65461	642.573	17.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,709.74050		2.70974		2,681.87820	2.68188	2,709.740	17.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	47.14050		0.04714		48.37820	0.04838	47.141	17.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	675.96210		0.67596		663.05030	0.66305	675.962	18.41	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,063.36210		1.06336		1,079.55030	1.07955	1,063.362	18.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	425.70350		0.42570		417.76260	0.41776	425.703	20.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,963.10350		1.96310		1,984.26260	1.98426	1,963.104	20.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,094.19150		1.09419		1,074.18390	1.07418	1,094.191	16.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	431.59150		0.43159		440.68390	0.44068	431.592	16.16	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	357.70310		0.35770		351.21870	0.35122	357.703	21.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,395.10310		2.39510		2,417.71870	2.41772	2,395.103	21.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	331.81600		0.33182		326.35560	0.32636	331.816	23.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,919.21600		2.91922		2,942.85560	2.94286	2,919.216	23.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	901.07810		0.90108		884.08390	0.88408	901.078	17.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	648.47810		0.64848		660.58390	0.66058	648.478	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.65860		10.65860		10.56970	10.56970		17.89	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,180.20330		1.18020		1,119.35460	1.11935	1,180.203	16.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	521.60330		0.52160		549.65460	0.54965	521.603	16.50	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	789.17130		0.78917		747.43300	0.74743	789.171	18.50	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,130.57130		1.13057		1,177.73300	1.17773	1,130.571	18.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,224.72240		2.22472		2,145.79220	2.14579	2,224.722	16.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	116.12240		0.11612		126.09220	0.12609	116.122	16.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,408.58610		1.40859		1,344.35710	1.34436	1,408.586	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	349.98610		0.34999		374.65710	0.37466	349.986	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,725.62260		2.72562		2,641.95840	2.64196	2,725.623	17.07	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	67.02260		0.06702		72.25840	0.07226	67.023	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,312.73780		2.31274		2,231.56080	2.23156	2,312.738	16.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	104.13780		0.10414		111.86080	0.11186	104.138	16.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,267.78190		2.26778		2,188.51470	2.18851	2,267.782	16.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	109.18190		0.10918		118.81470	0.11881	109.182	16.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.05900		11.05900		10.72080	10.72080		18.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,247.75920		2.24776		1,978.32580	1.97833	2,247.759	16.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	338.75920		0.33876		407.52580	0.40753	338.759	16.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,212.46610		2.21247		1,944.40150	1.94440	2,212.466	16.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	353.46610		0.35347		423.60150	0.42360	353.466	16.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,177.57360		2.17757		1,910.86470	1.91086	2,177.574	16.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	368.57360		0.36857		440.06470	0.44006	368.574	16.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.04850		10.04850		10.06390	10.06390		16.54	0.00	5	666.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	17,798.27900		0.17798		18,626.18550	0.18626	17,798.279	17.65	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	47,948.27900		0.47948		47,236.18550	0.47236	47,948.279	17.65	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	115,874.55450		1.15875		117,393.25340	1.17393	115,874.554	16.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	1,024.55450		0.01025		1,003.25340	0.01003	1,024.554	16.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	114,904.21200		1.14904		116,421.13770	1.16421	114,904.212	16.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	1,054.21200		0.01054		1,031.13770	0.01031	1,054.212	16.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	54,284.71940		0.54285		55,603.40690	0.55603	54,284.719	15.56	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,434.71940		0.09435		9,213.40690	0.09213	9,434.719	15.56	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	116,845.66870		1.16846		118,366.07420	1.18366	116,845.669	16.24	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	995.66870		0.00996		976.07420	0.00976	995.669	16.24	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	82,420.70680		0.82421		83,561.90270	0.83562	82,420.707	15.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	14,810.70680		0.14811		14,461.90270	0.14462	14,810.707	15.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	81,687.31920		0.81687		82,828.02150	0.82828	81,687.319	15.63	0.00	0	0.00

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	13/12/2013			Foreign Exchange Future	9.51	Put	15,077.31920	0.15077	14,728.02150	0.14728	15,077.319	15.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Call	83,157.28390	0.83157	84,299.20860	0.84299	83,157.284	15.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	9.49	Put	14,547.28390	0.14547	14,199.20860	0.14199	14,547.284	15.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future			10.17610	10.17610	10.19100	10.19100		16.80	0.00	0	10.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put	69,232.10370	0.69232	68,608.62840	0.68609	69,232.104	17.55	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future			10.31300	10.31300	10.32700			17.06	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call	51,195.08400	0.51195	51,969.25590	0.51969	51,195.084	17.57	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put	69,895.08400	0.69895	69,269.25590	0.69269	69,895.084	17.57	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call	50,860.91970	0.50861	51,632.75070	0.51633	50,860.920	17.60	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put	70,560.91970	0.70561	69,932.75070	0.69933	70,560.920	17.60	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call	51,532.10370	0.51532	52,308.62840	0.52309	51,532.104	17.55	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future			15.18720	15.18720	15.21540	15.21540		15.19	0.00	27	26,387.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Call	643.49710	0.64350	660.30620	0.66031	643.497	14.92	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Put	196.29710	0.19630	184.90620	0.18491	196.297	14.92	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Call	636.95300	0.63695	653.72540	0.65373	636.953	14.93	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	199.75300	0.19975	188.32540	0.18833	199.753	14.93	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	630.45150	0.63045	647.18580	0.64719	630.452	14.93	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	203.25150	0.20325	191.78580	0.19179	203.252	14.93	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	856.15850	0.85616	869.85670	0.86986	856.159	15.22	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	394.35850	0.39436	380.45670	0.38046	394.358	15.22	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			15.37180	15.37180	15.39940	15.39940		15.64	0.00	0	9,322.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	867.56300	0.86756	881.21600	0.88122	867.563	15.21	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	385.76300	0.38576	371.81600	0.37182	385.763	15.21	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	861.84680	0.86185	875.52210	0.87552	861.847	15.22	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	390.04680	0.39005	376.12210	0.37612	390.047	15.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	262.05920	0.26206	249.34060	0.24934	262.059	14.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	1,526.16810	1.52617	1,539.23450	1.53923	1,526.168	14.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	264.76810	0.26477	252.03450	0.25203	264.768	14.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			15.57140	15.57140	15.59720	15.59720		15.78	0.00	0	2,129.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	1,540.76960	1.54077	1,553.86660	1.55387	1,540.770	14.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	259.36960	0.25937	246.66660	0.24667	259.370	14.84	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	1,533.45920	1.53346	1,546.54060	1.54654	1,533.459	14.84	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	855.22890	0.85523	868.82920	0.86883	855.229	16.29	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	1,139.72890	1.13973	1,128.02920	1.12803	1,139.729	16.29	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	851.71760	0.85172	865.34060	0.86534	851.718	16.30	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	1,146.21760	1.14622	1,134.54060	1.13454	1,146.218	16.30	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			15.76550	15.76550	15.79080	15.79080		15.93	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	858.74950	0.85875	872.33330	0.87233	858.749	16.28	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	1,133.24950	1.13325	1,121.53330	1.12153	1,133.249	16.28	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future			0.10117	0.10117	0.10191	0.10191		18.36	0.00	0	269.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Call	1,131.65150	0.01132	1,203.09730	0.01203	1,131.651	16.93	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.09	Put	15.05150	0.00015	11.99730	0.00012	15.052	16.93	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10	Call	374.87700	0.00375	418.23880	0.00418	374.877	18.36	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10	Put	258.27700	0.00258	227.13880	0.00227	258.277	18.36	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.11	Call	102.11650	0.00102	117.89740	0.00118	102.116	22.18	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.11	Put	985.51650	0.00986	926.79740	0.00927	985.516	22.18	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10252	0.10252	0.10326	0.10326		19.95	0.00	0	14,250.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,336.79990	0.01337	1,403.24030	0.01403	1,336.800	18.76	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	85.29990	0.00085	77.14030	0.00077	85.300	18.76	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	658.35800	0.00658	703.79290	0.00704	658.358	19.95	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	406.85800	0.00407	377.69290	0.00378	406.858	19.95	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	318.00490	0.00318	344.53680	0.00345	318.005	22.62	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	1,066.50490	0.01067	1,018.43680	0.01018	1,066.505	22.62	0.00	0	0.00

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			13.12120	13.12120		13.13390	13.13390		15.68	0.00	76	70,241.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,155.80850	1.15581	1,167.45560	1.16746	1,155.809	14.49	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	24.60850	0.02461	23.55560	0.02356	24.608	14.49	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,146.60360	1.14660	1,158.29000	1.15829	1,146.604	14.49	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	25.40360	0.02540	24.39000	0.02439	25.404	14.49	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,137.41880	1.13742	1,149.14840	1.14915	1,137.419	14.50	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,441.50660	1.44151	1,427.94340	1.42794	1,441.507	19.43	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,827.75130	1.82775	1,840.70770	1.84071	1,827.751	17.13	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	6.55130	0.00655	6.80770	0.00681	6.551	17.13	0.00	0	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,629.71200	1.62971	1,642.63870	1.64264	1,629.712	16.05	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	8.51200	0.00851	8.73870	0.00874	8.512	16.05	0.00	0	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	218.16890	0.21817	219.44410	0.21944	218.169	15.28	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,580.30800	1.58031	1,593.22280	1.59322	1,580.308	15.78	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	9.10800	0.00911	9.32280	0.00932	9.108	15.78	0.00	0	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	148.20810	0.14821	150.56020	0.15056	148.208	17.49	0.00	0	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	827.00810	0.82701	816.66020	0.81666	827.008	17.49	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	62.70660	0.06271	61.84340	0.06184	62.707	19.43	0.00	0	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	53.01210	0.05301	53.86940	0.05387	53.012	14.58	0.00	0	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	840.25680	0.84026	855.06440	0.85506	840.257	14.61	0.00	0	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	69.05680	0.06906	71.16440	0.07116	69.057	14.61	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	685.17960	0.68518	701.19070	0.70119	685.180	14.80	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	113.97960	0.11398	117.29070	0.11729	113.980	14.80	0.00	0	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	489.36890	0.48937	503.34410	0.50334	489.369	15.28	0.00	0	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	26.21880	0.02622	25.24840	0.02525	26.219	14.50	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,100.89490	1.10089	1,112.81940	1.11282	1,100.895	14.51	0.00	0	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	29.69490	0.02969	28.91940	0.02892	29.695	14.51	0.00	0	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,055.75220	1.05575	1,067.97900	1.06798	1,055.752	14.53	0.00	0	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	34.55220	0.03455	34.07900	0.03408	34.552	14.53	0.00	0	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	924.21210	0.92421	937.76940	0.93777	924.212	14.58	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	469.35500	0.46935	470.74750	0.47075	469.355	13.04	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	293.65500	0.29366	295.04750	0.29505	293.655	13.04	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	464.09770	0.46410	465.49460	0.46549	464.098	13.05	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	298.39770	0.29840	299.79460	0.29979	298.398	13.05	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	474.65890	0.47466	476.04680	0.47605	474.659	13.03	0.00	0	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	288.95890	0.28896	290.34680	0.29035	288.959	13.03	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	993.94290	0.99394	1,006.94810	1.00695	993.943	14.97	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	200.24290	0.20024	201.44810	0.20145	200.243	14.97	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	923.61100	0.92361	936.13710	0.93614	923.611	14.98	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	229.91100	0.22991	230.63710	0.23064	229.911	14.98	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	640.02800	0.64003	648.90630	0.64891	640.028	15.73	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	446.32800	0.44633	443.40630	0.44341	446.328	15.73	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,800.42930	1.80043	1,813.46200	1.81346	1,800.429	15.85	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	49.72930	0.04973	50.96200	0.05096	49.729	15.85	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,125.38330	2.12538	2,137.71100	2.13771	2,125.383	16.64	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	31.68330	0.03168	32.21100	0.03221	31.683	16.64	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,894.35280	1.89435	1,907.14540	1.90715	1,894.353	16.08	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	43.65280	0.04365	44.64540	0.04465	43.653	16.08	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,847.29680	1.84730	1,860.20620	1.86021	1,847.297	15.97	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	46.59680	0.04660	47.70620	0.04771	46.597	15.97	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.29370	13.29370	13.30550	13.30550		16.06	0.00	0	0	32,039.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	262.20840	0.26221	262.97340	0.26297	262.208	14.90	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,236.51000	1.23651	1,247.54010	1.24754	1,236.510	14.91	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	265.31000	0.26531	266.04010	0.26604	265.310	14.91	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.48120	13.48120	13.49150	13.49150		16.20	0.00	0	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,250.32730	1.25033	1,261.43020	1.26143	1,250.327	14.90	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	259.12730	0.25913	259.93020	0.25993	259.127	14.90	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,243.40840		1.24341		1,254.47340	1.25447	1,243.408	14.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	802.02140		0.80202		805.22800	0.80523	802.021	16.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	937.32140		0.93732		931.02800	0.93103	937.321	16.53	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	798.39800		0.79840		801.57310	0.80157	798.398	16.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	943.69800		0.94370		937.37310	0.93737	943.698	16.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.66470		13.66470		13.67420	13.67420		16.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	805.66300		0.80566		808.89580	0.80890	805.663	16.52	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	930.96300		0.93096		924.69580	0.92470	930.963	16.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	942.30150		0.94230		998.24520	0.99825	942.301	16.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,215.69790		1.21570		1,148.15080	1.14815	1,215.698	16.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	948.29790		0.94830		1,004.45080	1.00445	948.298	16.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,211.71060		1.21171		1,144.37240	1.14437	1,211.711	16.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	954.31060		0.95431		1,010.67240	1.01067	954.311	16.42	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.96740		13.96740		13.84370	13.84370		16.79	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,219.70150		1.21970		1,151.94520	1.15195	1,219.701	16.39	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.08892		109.08892		108.74907	108.74907		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	8,901.08000		8.90108		9,240.93000	9.24093	8,901.080	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	8,911.08000		8.91108		9,250.93000	9.25093	8,911.080	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	8,921.08000		8.92108		9,260.93000	9.26093	8,921.080	0.00	0.00	0	0.00
2038	On 01/08/2013	Bond Future			106.51006		106.51006		104.32952	104.32952		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	8,479.94000		8.47994		10,660.48000	10.66048	8,479.940	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	8,489.94000		8.48994		10,670.48000	10.67048	8,489.940	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	8,499.94000		8.49994		10,680.48000	10.68048	8,499.940	0.00	0.00	0	0.00
2050	On 01/08/2013	Bond Future			106.29846		106.29846		106.29308	106.29308		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	12,691.54000		12.69154		12,696.92000	12.69692	12,691.540	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	12,701.54000		12.70154		12,706.92000	12.70692	12,701.540	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	12,711.54000		12.71154		12,716.92000	12.71692	12,711.540	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	0.00
AL37	On 01/08/2013	Index Future			402.02300		402.02300		402.60100	402.60100			0.00	0	56.00
AL37	On 07/11/2013	Index Future			407.69400		407.69400		408.28000	408.28000			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			475.79300		475.79300		477.09700	477.09700			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			482.50400		482.50400		483.82700	483.82700			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			428.18500		428.18500		429.21000	429.21000			0.00	0	751.00
ALBI	On 07/11/2013	Index Future			434.22500		434.22500		435.26400	435.26400			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.06090		9.06090		9.16820	9.16820		13.44	0.00	0	8,488.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	116.20140		0.11620		156.23670	0.15624	116.201	13.80	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	355.30140		0.35530		288.03670	0.28804	355.301	13.80	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	13.08700		0.01309		16.60800	0.01661	13.087	17.67	0.00	0	201.00

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	16/09/2013	Foreign Exchange Future	10.30	Put	1,252.18700	1.25219		1,148.40800	1.14841	1,252.187	17.67	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call	290.57670	0.29058		363.13990	0.36314	290.577	13.12	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	92.17970	0.09218		65.63690	0.06564	92.180	12.91	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call	296.46230	0.29646		369.87620	0.36988	296.462	13.10	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put	125.56230	0.12556		91.67620	0.09168	125.562	13.10	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put	129.67670	0.12968		94.93990	0.09494	129.677	13.12	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call	284.77240	0.28477		356.47960	0.35648	284.772	13.15	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put	133.87240	0.13387		98.27960	0.09828	133.872	13.15	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	594.25360	0.59425		697.24410	0.69724	594.254	13.46	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	33.35360	0.03335		29.04410	0.02904	33.354	13.46	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	353.07970	0.35308		433.83690	0.43384	353.080	12.91	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Call	877.19010	0.87719		969.07370	0.96907	877.190	13.48	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Put	54.39010	0.05439		39.47370	0.03947	54.390	13.48	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Call	636.56870	0.63657		720.12850	0.72013	636.569	13.37	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Put	113.76870	0.11377		90.52850	0.09053	113.769	13.37	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Call	255.68390	0.25568		302.74120	0.30274	255.684	14.12	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Put	432.88390	0.43288		373.14120	0.37314	432.884	14.12	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	165.28220	0.16528		199.24900	0.19925	165.282	14.60	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	642.48220	0.64248		569.64900	0.56965	642.482	14.60	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	59.78420	0.05978		72.86050	0.07286	59.784	15.96	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	1,236.98420	1.23698		1,143.26050	1.14326	1,236.984	15.96	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	40.84610	0.04085		50.42690	0.05043	40.846	16.73	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	1,518.04610	1.51805		1,420.82690	1.42083	1,518.046	16.73	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Call	203.22980	0.20323		242.88770	0.24289	203.230	14.38	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Put	540.42980	0.54043		473.28770	0.47329	540.430	14.38	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Call	200.29130	0.20029		239.51040	0.23951	200.291	14.39	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Put	547.49130	0.54749		479.91040	0.47991	547.491	14.39	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.12280	9.12280		9.22960	9.22960		13.80	0.00	0	9,916.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Call	197.39090	0.19739		236.17650	0.23618	197.391	14.41	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Put	554.59090	0.55459		486.57650	0.48658	554.591	14.41	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Put	615.61690	0.61562		552.20030	0.55220	615.617	14.26	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Call	303.74960	0.30375		346.43460	0.34643	303.750	14.23	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Put	602.04960	0.60205		539.33460	0.53933	602.050	14.23	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Call	300.51730	0.30052		342.85050	0.34285	300.517	14.24	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Put	608.81730	0.60882		545.75050	0.54575	608.817	14.24	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.19170	9.19170		9.29710	9.29710		13.78	0.00	0	2,140.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Call	297.31690	0.29732		339.30030	0.33930	297.317	14.26	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Call	277.47190	0.27747		310.78770	0.31079	277.472	14.78	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Put	927.57190	0.92757		857.28770	0.85729	927.572	14.78	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Call	282.32830	0.28233		316.14120	0.31614	282.328	14.75	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Put	912.42830	0.91243		842.64120	0.84264	912.428	14.75	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Call	279.89090	0.27989		313.45280	0.31345	279.891	14.76	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Put	919.99090	0.91999		849.95280	0.84995	919.991	14.76	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.25990	9.25990		9.36350	9.36350		13.84	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.35	Put	155.76360	0.15576		160.21370	0.16021	155.764	15.54	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.44530	9.44530		9.24120	9.24120		15.29	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Call	2,343.40280	2.34340		2,146.72080	2.14672	2,343.403	15.87	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Put	148.10280	0.14810		155.52080	0.15552	148.103	15.87	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Call	2,297.18780	2.29719		2,099.04750	2.09905	2,297.188	15.71	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Put	151.88780	0.15189		157.84750	0.15785	151.888	15.71	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.35	Call	2,251.06360	2.25106		2,051.41370	2.05141	2,251.064	15.54	0.00	0	0.00
CAD/ R	On	16/09/2013	Foreign Exchange Future			9.65490	9.65490		9.66300	9.66300		15.02	0.00	0	75.00
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.09	Call	618.62350	0.61862		626.66960	0.62667	618.623	14.86	0.00	0	0.00
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.09	Put	53.72350	0.05372		53.66960	0.05367	53.724	14.86	0.00	0	0.00
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.10	Call	610.34080	0.61034		618.37660	0.61838	610.341	14.85	0.00	0	0.00
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.10	Put	55.44080	0.05544		55.37660	0.05538	55.441	14.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	602.10130		0.60210		610.12520	0.61013	602.101	14.84	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	57.20130		0.05720		57.12520	0.05713	57.201	14.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	302.48730		0.30249		304.32520	0.30433	302.487	15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	505.58730		0.50559		500.02520	0.50003	505.587	15.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.75690		9.75690		9.76430	9.76430		15.04	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	309.45190		0.30945		311.30870	0.31131	309.452	15.46	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	492.55190		0.49255		487.00870	0.48701	492.552	15.46	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	305.95230		0.30595		307.79950	0.30780	305.952	15.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	499.05230		0.49905		493.49950	0.49350	499.052	15.48	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			151.96110		151.96110		-162.74630	-162.74630			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			418.48130		418.48130		423.99030	423.99030			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			578.22320		578.22320		589.79130	589.79130			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			216.42100		216.42100		224.73180	224.73180			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			92.26230		92.26230		92.22860	92.22860			0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			109.16000		109.16000		108.25820	108.25820			0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			30.99400		30.99400		35.63390	35.63390			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			595.33560		595.33560		674.36710	674.36710			0.00	0	10.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.60460		10.60460		10.58800	10.58800		16.70	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	812.40020		0.81240		799.71560	0.79972	812.400	16.01	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	47.80020		0.04780		51.71560	0.05172	47.800	16.01	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	803.93250		0.80393		791.32310	0.79132	803.933	16.02	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	49.33250		0.04933		53.32310	0.05332	49.333	16.02	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	795.50270		0.79550		782.96810	0.78297	795.503	16.03	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	50.90270		0.05090		54.96810	0.05497	50.903	16.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.74960		10.74960		10.73210	10.73210		16.73	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	441.03830		0.44104		434.76050	0.43476	441.038	16.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	501.43830		0.50144		512.66050	0.51266	501.438	16.86	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	449.06480		0.44906		442.68090	0.44268	449.065	16.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	489.46480		0.48946		500.58090	0.50058	489.465	16.81	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	445.03470		0.44503		438.70540	0.43871	445.035	16.83	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	495.43470		0.49543		506.60540	0.50661	495.435	16.83	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62990		1.62990		1.63370	1.63370		16.55	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,446.32030		0.14463		1,483.00440	0.14830	1,446.320	16.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	47.32030		0.00473		46.00440	0.00460	47.320	16.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,354.54100		0.13545		1,390.88520	0.13909	1,354.541	15.87	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	55.54100		0.00555		53.88520	0.00539	55.541	15.87	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,266.79290		0.12668		1,302.65620	0.13027	1,266.793	15.85	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	67.79290		0.00678		65.65620	0.00657	67.793	15.85	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	577.88030		0.05779		594.77040	0.05948	577.880	16.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	875.88030		0.08759		854.77040	0.08548	875.880	16.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64020		1.64020		1.64400	1.64400		16.45	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	652.82910		0.06528		671.40890	0.06714	652.829	16.45	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	750.82910		0.07508		731.40890	0.07314	750.829	16.45	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	614.27290		0.06143		631.99620	0.06320	614.273	16.59	0.00	0	0.00

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 13/12/2013	Foreign Exchange Future	1.66	Put	812.27290		0.08123		791.99620	0.07920	812.273	16.59	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			109.35630		109.35630		109.35086	109.35086			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	5,633.70000		5.63370		5,639.14000	5.63914	5,633.700		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	5,643.70000		5.64370		5,649.14000	5.64914	5,643.700		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	5,653.70000		5.65370		5,659.14000	5.65914	5,653.700		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			9.35344		86.25728		9.31432	86.56391			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	2,834.92000		2.83492		2,528.29000	2.52829	2,834.920		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	75,205.95000		75.20595		75,512.58000	75.51258	75,205.950		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			9.47073		83.69273		9.43025	84.00366			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	8,071.51000		8.07151		7,760.58000	7.76058	8,071.510		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	7,983.23000		7.98323		7,672.30000	7.67230	7,983.230		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	7,895.08000		7.89508		7,584.15000	7.58415	7,895.080		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			427.56900		427.56900		428.60400	428.60400			0.00	0	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	184,210.00000		18.42100		173,860.00000	17.38600	184,210.000		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	184,310.00000		18.43100		173,960.00000	17.39600	184,310.000		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	184,410.00000		18.44100		174,060.00000	17.40600	184,410.000		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	124,090.00000		12.40900		113,600.00000	11.36000	124,090.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			433.60100		433.60100		434.65000	434.65000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	123,890.00000		12.38900		113,400.00000	11.34000	123,890.000		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	123,990.00000		12.39900		113,500.00000	11.35000	123,990.000		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			195.47900		195.47900		194.31200	194.31200			0.00	0	1,064.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013		Index Future	198.26200	198.26200		197.07900	197.07900			0.00	0	7.00
ILBI	On 01/08/2013		Index Future	526.11600	526.11600		526.10100	526.10100			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	5.20000	94.80000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.25000	94.75000		5.23000	94.77000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.33000	94.67000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.40000	94.60000		5.34000	94.66000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.47000	94.53000		5.40000	94.60000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.51000	94.49000		5.46000	94.54000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.66000	94.34000		5.63000	94.37000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.98000	94.02000		5.95000	94.05000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.26000	93.74000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.53000	93.47000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.79000	93.21000		6.76000	93.24000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.81330	7.81330		7.85080	7.85080		11.17	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	287.34970	0.28735	316.24920	0.31625		287.350	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	64.04970	0.06405	55.44920	0.05545		64.050	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	280.07410	0.28007	308.74420	0.30874		280.074	11.47	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	66.77410	0.06677	57.94420	0.05794		66.774	11.47	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	272.88730	0.27289	301.32330	0.30132		272.887	11.45	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	69.58730	0.06959	60.52330	0.06052		69.587	11.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	161.82900	0.16183	176.26350	0.17626		161.829	13.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	439.62900	0.43963	416.46350	0.41646		439.629	13.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.86220	7.86220		7.89980	7.89980			0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	159.03760	0.15904	173.33490	0.17333		159.038	13.49	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	446.83760	0.44684	423.53490	0.42353		446.838	13.49	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	156.29190	0.15629	170.45330	0.17045		156.292	13.51	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	454.09190	0.45409	430.65330	0.43065		454.092	13.51	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.97330	9.97330	0.10024	9.90100	9.90100		18.39	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	277.25710	0.27726	0.10024	244.58520	0.24459	277.257	18.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	343.95710	0.34396	0.10024	383.58520	0.38359	343.957	18.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	272.49490	0.27249	0.10024	240.19620	0.24020	272.495	18.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	349.19490	0.34919	0.10024	389.19620	0.38920	349.195	18.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	267.78400	0.26778	0.10024	235.85640	0.23586	267.784	18.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	354.48400	0.35448	0.10024	394.85640	0.39486	354.484	18.20	0.00	0	0.00
R023	On 01/08/2013		Bond Future	7.70462	103.64312		7.65516	103.97505			0.00	0	10,999.00
R023	On 01/08/2013	7.29	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.29	Put	2,826.70000		2.82670		2,494.77000	2.49477	2,826.700		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	2,757.33000		2.75733		2,425.40000	2.42540	2,757.330		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	2,688.02000		2.68802		2,356.09000	2.35609	2,688.020		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	8,907.28000		8.90728		8,570.62000	8.57062	8,907.280		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.80449		101.18944		7.75291	101.52610			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	9,052.69000		9.05269		8,716.03000	8.71603	9,052.690		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	8,979.96000		8.97996		8,643.30000	8.64330	8,979.960		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.11413		119.67232		6.03800	119.83484		3.04	0.00	0	21,643.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,216.69000		90.21669		90,379.21000	90.37921	90,216.690		3.18	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	0.00
R157	On 07/11/2013	Bond Future			6.25228		114.55413		6.16352	114.71896		3.04	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	312.70000		0.31270		361.75000	0.36175	312.700		2.99	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,550.39000		1.55039		1,434.61000	1.43461	1,550.390		2.99	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	317.85000		0.31785		367.46000	0.36746	317.850		2.99	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,536.72000		1.53672		1,421.50000	1.42150	1,536.720		2.99	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	323.06000		0.32306		373.24000	0.37324	323.060		2.99	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,523.11000		1.52311		1,408.46000	1.40846	1,523.110		2.99	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,634.40000		1.63440		1,521.96000	1.52196	1,634.400		2.58	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	422.32000		0.42232		476.14000	0.47614	422.320		2.58	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,656.68000		1.65668		1,543.37000	1.54337	1,656.680		2.58	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	427.36000		0.42736		481.61000	0.48161	427.360		2.58	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,645.52000		1.64552		1,532.64000	1.53264	1,645.520		2.58	0	0.00
R157	On 06/02/2014	Bond Future			6.40772		116.09239		6.30309	116.25952		2.62	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	432.43000		0.43243		487.12000	0.48712	432.430		2.58	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	287.71000		0.28771		327.42000	0.32742	287.710		2.34	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,172.65000		2.17265		2,042.95000	2.04295	2,172.650		2.34	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	281.97000		0.28197		321.08000	0.32108	281.970		2.34	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,194.43000		2.19443		2,064.13000	2.06413	2,194.430		2.34	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	284.83000		0.28483		324.24000	0.32424	284.830		2.34	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,183.53000		2.18353		2,053.53000	2.05353	2,183.530		2.34	0	0.00
R157	On 08/05/2014	Bond Future			6.59675		110.85510		6.47073	111.02451		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
R186	On 01/08/2013	Bond Future			8.01914		121.42802		7.96971	121.88575		14.44	0.00	0	58,556.00
R186	On 01/08/2013	Bond Future	7.20	Call	45.49000		0.04549		69.49000	0.06949	45.490		14.16	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,956.79000		7.95679		7,523.06000	7.52306	7,956.790		14.16	0	2,957.00
R186	On 01/08/2013	Bond Future	7.25	Call	61.68000		0.06168		92.16000	0.09216	61.680		14.18	0	5,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	7,469.60000		7.46960		7,042.35000	7.04235	7,469.600		14.18	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	818.77000		0.81877		1,010.29000	1.01029	818.770		14.38	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Put	15,256.42000		15.25642		14,798.91000	14.79891	15,256.420		14.10	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Put	12,569.63000		12.56963		12,113.48000	12.11348	12,569.630		14.10	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	2.57000		0.00257		4.82000	0.00482	2.570		14.10	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	12,041.66000		12.04166		11,586.18000	11.58618	12,041.660		14.10	0	100.00
R186	On 01/08/2013	Bond Future	8.80	Call	6,995.89000		6.99589		7,443.88000	7.44388	6,995.890		14.90	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	78.58000		0.07858		68.84000	0.06884	78.580		14.90	0	6,800.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.18000		0.00018		0.40000	0.00040	0.180		14.10	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	9.00	Put	27.33000		0.02733		24.14000	0.02414	27.330	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,155.61000		112.15561	112,613.34000	112.61334	112,155.610	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	236.02000		0.23602	319.45000	0.31945	236.020	14.27	0.00	0	6,800.00	
R186	On 01/08/2013	Bond Future	7.50	Put	5,167.85000		5.16785	4,793.55000	4.79355	5,167.850	14.27	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	6.75	Call	1.70000		0.00170	3.28000	0.00328	1.700	14.10	0.00	0	1,000.00	
R186	On 01/08/2013	Bond Future	7.80	Put	2,866.81000		2.86681	2,600.60000	2.60060	2,866.810	14.38	0.00	0	20.00	
R186	On 01/08/2013	Bond Future	8.00	Call	1,551.60000		1.55160	1,826.29000	1.82629	1,551.600	14.44	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	8.00	Put	1,728.55000		1.72855	1,545.51000	1.54551	1,728.550	14.44	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.00	Call	11.80000		0.01180	19.87000	0.01987	11.800	14.10	0.00	0	0.00	
R186	On 01/08/2013	Bond Future	7.00	Put	9,964.37000		9.96437	9,514.71000	9.51471	9,964.370	14.10	0.00	0	4,100.00	
R186	On 01/08/2013	Bond Future	9.00	Call	8,625.36000		8.62536	9,079.90000	9.07990	8,625.360	15.01	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	7,456.85000		7.45685	7,808.88000	7.80888	7,456.850	15.05	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Put	1,918.48000		1.91848	1,806.23000	1.80623	1,918.480	15.05	0.00	0	1,030.00	
R186	On 07/11/2013	Bond Future	9.00	Call	8,992.62000		8.99262	9,372.01000	9.37201	8,992.620	15.18	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	9.00	Put	1,372.88000		1.37288	1,287.99000	1.28799	1,372.880	15.18	0.00	0	1,200.00	
R186	On 07/11/2013	Bond Future	8.14	Call	4,217.62000		4.21762	4,483.01000	4.48301	4,217.620	14.71	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.14	Put	3,993.85000		3.99385	3,794.96000	3.79496	3,993.850	14.71	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.00	Call	3,604.01000		3.60401	3,846.60000	3.84660	3,604.010	14.64	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	8.00	Put	4,649.17000		4.64917	4,427.48000	4.42748	4,649.170	14.64	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Call	4,263.41000		4.26341	4,530.40000	4.53040	4,263.410	14.72	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.15	Put	3,949.72000		3.94972	3,752.43000	3.75243	3,949.720	14.72	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Call	4,309.46000		4.30946	4,578.05000	4.57805	4,309.460	14.72	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.16	Put	3,905.95000		3.90595	3,710.26000	3.71026	3,905.950	14.72	0.00	0	0.00	
R186	On 07/11/2013	Bond Future			8.11516		123.14094	8.06383	123.60522		14.64	0.00	0	640.00	
R186	On 07/11/2013	Bond Future	6.50	Call	318.84000		0.31884	360.87000	0.36087	318.840	14.33	0.00	0	5,290.00	
R186	On 07/11/2013	Bond Future	6.50	Put	16,223.39000		16.22339	15,801.14000	15.80114	16,223.390	14.33	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	6.75	Call	528.32000		0.52832	591.17000	0.59117	528.320	14.33	0.00	0	1,000.00	
R186	On 07/11/2013	Bond Future	6.75	Put	13,786.46000		13.78646	13,385.03000	13.38503	13,786.460	14.33	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Put	7,727.48000		7.72748	7,460.06000	7.46006	7,727.480	14.63	0.00	0	0.00	
R186	On 06/02/2014	Bond Future			8.20476		119.50414	8.15158	119.97473		14.77	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Call	3,559.03000		3.55903	3,763.48000	3.76348	3,559.030	14.63	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.75	Put	7,669.06000		7.66906	7,402.92000	7.40292	7,669.060	14.63	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Call	3,593.42000		3.59342	3,799.14000	3.79914	3,593.420	14.63	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.76	Put	7,610.94000		7.61094	7,346.07000	7.34607	7,610.940	14.63	0.00	0	0.00	
R186	On 06/02/2014	Bond Future	7.74	Call	3,524.85000		3.52485	3,728.02000	3.72802	3,524.850	14.63	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Call	2,363.91000		2.36391	2,502.34000	2.50234	2,363.910	14.10	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.09	Put	13,465.12000		13.46512	13,126.57000	13.12657	13,465.120	14.10	0.00	0	0.00	
R186	On 08/05/2014	Bond Future			8.29802		121.12230	8.24289	121.59928		14.36	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Call	2,386.15000		2.38615	2,525.52000	2.52552	2,386.150	14.10	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.10	Put	13,389.62000		13.38962	13,052.01000	13.05201	13,389.620	14.10	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	2,408.53000		2.40853	2,548.85000	2.54885	2,408.530	14.10	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	13,314.37000		13.31437	12,977.71000	12.97771	13,314.370	14.10	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R197	On 01/08/2013	Bond Future			275.98198		275.98198	275.05531	275.05531		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	19,008.02000		19.00802	19,934.69000	19.93469	19,008.020	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	19,018.02000		19.01802	19,944.69000	19.94469	19,018.020	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	19,028.02000		19.02802	19,954.69000	19.95469		19,028.020		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			5.44803		105.40456	5.42757	105.43215			1.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,158.88000		68.15888	68,186.47000	68.18647		68,158.880	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	2.10	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.48580		106.89144	5.46008	106.91944			1.76	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	142.16000		0.14216	150.23000	0.15023		142.160	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	903.50000		0.90350	883.57000	0.88357		903.500	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	144.91000		0.14491	153.09000	0.15309		144.910	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	895.25000		0.89525	875.43000	0.87543		895.250	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	147.71000		0.14771	155.98000	0.15598		147.710	1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	887.05000		0.88705	867.32000	0.86732		887.050	1.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	554.99000		0.55499	539.90000	0.53990		554.990	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	339.27000		0.33927	352.45000	0.35245		339.270	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	564.53000		0.56453	549.26000	0.54926		564.530	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	342.82000		0.34282	356.09000	0.35609		342.820	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	559.59000		0.55959	544.41000	0.54441		559.590	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.50581		103.91818	5.47218	103.94663			1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	346.71000		0.34671	360.07000	0.36007		346.710	1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	217.81000		0.21781	228.01000	0.22801		217.810	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	681.60000		0.68160	662.96000	0.66296		681.600	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	213.91000		0.21391	223.99000	0.22399		213.910	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	689.82000		0.68982	671.06000	0.67106		689.820	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	215.85000		0.21585	225.99000	0.22599		215.850	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	685.70000		0.68570	667.00000	0.66700		685.700	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.52838		105.32528	5.48040	105.35412			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			205.87340		205.87340	204.61957	204.61957				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	17,116.60000		17.11660	18,370.43000	18.37043		17,116.600		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	17,126.60000		17.12660	18,380.43000	18.38043		17,126.600		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	17,136.60000		17.13660	18,390.43000	18.39043		17,136.600		0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.84422		108.17816	6.80477	108.32177			5.81	0.00	0	3,923.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,964.96000		94.96496	95,108.57000	95.10857		94,964.960	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			6.97285		105.54474	6.93012	105.69041			5.76	0.00	0	1,656.00
R203	On 07/11/2013	Bond Future	5.71	Call	163.98000		0.16398	182.31000	0.18231		163.980	5.63	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,576.44000		4.57644	4,449.10000	4.44910		4,576.440	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	288.90000		0.28890	317.25000	0.31725		288.900	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,703.59000		3.70359	3,586.27000	3.58627		3,703.590	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	294.47000		0.29447	323.23000	0.32323		294.470	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,673.73000		3.67373	3,556.82000	3.55682		3,673.730	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	300.28000		0.30028	329.46000	0.32946		300.280	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,644.13000		3.64413	3,527.64000	3.52764		3,644.130	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,315.22000		103.31522	103,460.89000	103.46089		103,315.220	5.95	0.00	0	0.00

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 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			7.10332		106.96194		7.05705	107.10962		5.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	596.87000		0.59687		636.89000	0.63689	596.870	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,659.33000		3.65933		3,551.67000	3.55167	3,659.330	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	447.74000		0.44774		480.18000	0.48018	447.740	5.20	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,207.03000		4.20703		4,091.79000	4.09179	4,207.030	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	581.22000		0.58122		620.49000	0.62049	581.220	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,709.81000		3.70981		3,601.40000	3.60140	3,709.810	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	589.01000		0.58901		628.65000	0.62865	589.010	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,684.53000		3.68453		3,576.49000	3.57649	3,684.530	5.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.24237		104.24903		7.19210	104.39871		5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	489.46000		0.48946		520.39000	0.52039	489.460	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,018.18000		5.01818		4,899.43000	4.89943	5,018.180	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,237.70000		2.23770		2,323.72000	2.32372	2,237.700	5.30	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,770.09000		1.77009		1,706.43000	1.70643	1,770.090	5.30	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	478.57000		0.47857		508.97000	0.50897	478.570	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,070.05000		5.07005		4,950.77000	4.95077	5,070.050	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	483.99000		0.48399		514.65000	0.51465	483.990	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,044.09000		5.04409		4,925.07000	4.92507	5,044.090	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			7.07223		105.08135		7.04295	105.21375		7.95	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,197.85000		96.19785		96,330.25000	96.33025	96,197.850	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			7.18616		106.56366		7.15496	106.69798		7.78	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	528.43000		0.52843		562.55000	0.56255	528.430	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,472.74000		4.47274		4,372.54000	4.37254	4,472.740	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	537.62000		0.53762		572.15000	0.57215	537.620	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,436.91000		4.43691		4,337.12000	4.33712	4,436.910	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	546.92000		0.54692		581.87000	0.58187	546.920	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,401.21000		4.40121		4,301.84000	4.30184	4,401.210	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,502.89000		1.50289		1,570.73000	1.57073	1,502.890	7.74	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,307.47000		2.30747		2,240.99000	2.24099	2,307.470	7.74	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.29618		103.96388		7.26300	104.10003		7.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,036.11000		1.03611		1,080.03000	1.08003	1,036.110	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,792.36000		4.79236		4,700.13000	4.70013	4,792.360	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,047.94000		1.04794		1,092.21000	1.09221	1,047.940	7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,761.36000		4.76136		4,669.48000	4.66948	4,761.360	7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,024.37000		1.02437		1,067.95000	1.06795	1,024.370	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,823.47000		4.82347		4,730.90000	4.73090	4,823.470	7.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.41686		105.37160		7.38147	105.50964		7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	922.32000		0.92232		958.48000	0.95848	922.320	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,423.04000		6.42304		6,321.16000	6.32116	6,423.040	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	931.20000		0.93120		967.60000	0.96760	931.200	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,390.38000		6.39038		6,288.74000	6.28874	6,390.380	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	913.52000		0.91352		949.42000	0.94942	913.520	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,455.79000		6.45579		6,353.65000	6.35365	6,455.790	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future			5.46875		101.29142		5.43587	101.30586		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,293.31000		30.29331	30,307.75000	30.30775		30,293.310	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			5.71705		102.72029		5.63491	102.73494		0.40	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	15.08000		0.01508	17.34000	0.01734		15.080	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	270.19000		0.27019	257.80000	0.25780		270.190	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	15.32000		0.01532	17.60000	0.01760		15.320	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	268.63000		0.26863	256.26000	0.25626		268.630	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	15.56000		0.01556	17.87000	0.01787		15.560	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	267.08000		0.26708	254.74000	0.25474		267.080	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			7.33122		100.01552		7.29690	100.18900		9.42	0.00	0	23,668.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,444.33000		92.44433	92,617.81000	92.61781		92,444.330	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			7.43911		101.42636		7.40290	101.60230		9.18	0.00	0	645.00
R207	On 07/11/2013	Bond Future	6.69	Call	753.48000		0.75348	805.44000	0.80544		753.480	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,472.46000		4.47246	4,348.48000	4.34848		4,472.460	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	765.76000		0.76576	818.32000	0.81832		765.760	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,433.98000		4.43398	4,310.60000	4.31060		4,433.980	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	778.19000		0.77819	831.33000	0.83133		778.190	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,395.69000		4.39569	4,272.89000	4.27289		4,395.690	9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.54386		99.14872		7.50569	99.32714		9.11	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,126.59000		1.12659	1,182.85000	1.18285		1,126.590	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,361.24000		5.36124	5,239.08000	5.23908		5,361.240	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,100.47000		1.10047	1,155.82000	1.15582		1,100.470	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,433.48000		5.43348	5,310.41000	5.31041		5,433.480	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,113.48000		1.11348	1,169.29000	1.16929		1,113.480	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,397.29000		5.39729	5,274.68000	5.27468		5,397.290	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.65956		100.49126		7.61928	100.67205		9.09	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	997.85000		0.99785	1,042.68000	1.04268		997.850	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,767.42000		7.76742	7,631.46000	7.63146		7,767.420	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	978.67000		0.97867	1,022.86000	1.02286		978.670	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,845.54000		7.84554	7,708.94000	7.70894		7,845.540	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	988.23000		0.98823	1,032.73000	1.03273		988.230	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,806.44000		7.80644	7,670.15000	7.67015		7,806.440	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
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			7.47045		98.20633		7.42603	98.45554		10.36	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	89,161.86000		89.16186	89,411.07000	89.41107		89,161.860	10.72	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000		0.000	10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.57318		96.19574		7.52660	96.44854		10.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	804.67000		0.80467	875.33000	0.87533		804.670	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,166.94000		5.16694	4,984.80000	4.98480		5,166.940	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	817.85000		0.81785	889.32000	0.88932		817.850	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,122.89000		5.12289	4,941.56000	4.94156		5,122.890	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	831.18000		0.83118	903.47000	0.90347		831.180	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,079.04000		5.07904	4,898.53000	4.89853		5,079.040	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,169.83000		2.16983	2,304.72000	2.30472		2,169.830	10.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,567.36000		2.56736	2,449.45000	2.44945		2,567.360	10.81	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,226.88000		6.22688	6,046.97000	6.04697		6,226.880	10.17	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
R208	On 06/02/2014	Bond Future			7.67052		97.48745		7.62178	97.74371		10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,198.14000		1.19814	1,275.12000	1.27512	1.27512	1,198.140	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,184.67000		6.18467	6,005.39000	6.00539	6.00539	6,184.670	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,212.44000		1.21244	1,290.08000	1.29008	1.29008	1,212.440	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,143.10000		6.14310	5,964.48000	5.96448	5.96448	6,143.100	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,184.44000		1.18444	1,260.79000	1.26079	1.26079	1,184.440	10.17	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	991.04000		0.99104	1,050.43000	1.05043	1.05043	991.040	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,901.82000		8.90182	8,701.46000	8.70146	8.70146	8,901.820	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.77228		95.41087	7.72123	95.67062			10.42	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,001.29000		1.00129	1,061.14000	1.06114	1.06114	1,001.290	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,856.06000		8.85606	8,656.16000	8.65616	8.65616	8,856.060	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,011.63000		1.01163	1,071.94000	1.07194	1.07194	1,011.630	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,810.41000		8.81041	8,610.97000	8.61097	8.61097	8,810.410	10.21	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.74812		77.72185	8.70373	78.07315			20.87	0.00	0	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Call	67,772.74000		67.77274	68,124.04000	68.12404	68.12404	67,772.740	21.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	21.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	87.67000		0.08767	121.76000	0.12176	0.12176	87.670	20.57	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	6,364.78000		6.36478	6,047.57000	6.04757	6.04757	6,364.780	20.57	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.83748		75.67395	8.79171	76.03019			22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,679.10000		7.67910	7,966.61000	7.96661	7.96661	7,679.100	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,432.18000		1.43218	1,363.45000	1.36345	1.36345	1,432.180	22.87	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,727.96000		3.72796	3,930.79000	3.93079	3.93079	3,727.960	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,941.52000		3.94152	3,788.11000	3.78811	3.78811	3,941.520	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,541.81000		5.54181	5,791.35000	5.79135	5.79135	5,541.810	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,446.76000		2.44676	2,340.06000	2.34006	2.34006	2,446.760	22.59	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,227.77000		6.22777	6,491.17000	6.49117	6.49117	6,227.770	22.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,057.00000		2.05700	1,964.16000	1.96416	1.96416	2,057.000	22.68	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,700.69000		6.70069	6,972.68000	6.97268	6.97268	6,700.690	22.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,826.89000		1.82689	1,742.64000	1.74264	1.74264	1,826.890	22.74	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,158.97000		3.15897	3,343.21000	3.34321	3.34321	3,158.970	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,635.07000		4.63507	4,463.07000	4.46307	4.46307	4,635.070	22.24	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,653.70000		3.65370	3,854.24000	3.85424	3.85424	3,653.700	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,023.30000		4.02330	3,867.60000	3.86760	3.86760	4,023.300	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,690.73000		3.69073	3,892.42000	3.89242	3.89242	3,690.730	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,982.25000		3.98225	3,827.70000	3.82770	3.82770	3,982.250	22.31	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,636.16000		6.63616	6,449.56000	6.44956	6.44956	6,636.160	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,739.25000		3.73925	3,911.88000	3.91188	3.91188	3,739.250	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,735.11000		6.73511	6,546.69000	6.54669	6.54669	6,735.110	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,770.76000		3.77076	3,944.31000	3.94431	3.94431	3,770.760	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,685.49000		6.68549	6,497.99000	6.49799	6.49799	6,685.490	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.92043		76.69010	8.87333	77.05115			21.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,802.42000		3.80242	3,976.87000	3.97687	3.97687	3,802.420	21.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,562.90000		2.56290	2,684.53000	2.68453	2.68453	2,562.900	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,010.29000		12.01029	11,765.94000	11.76594	11.76594	12,010.290	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,519.80000		2.51980	2,639.97000	2.63997	2.63997	2,519.800	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,148.37000		12.14837	11,902.56000	11.90256	11.90256	12,148.370	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,541.29000		2.54129	2,662.19000	2.66219	2.66219	2,541.290	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,079.20000		12.07920	11,834.12000	11.83412	11.83412	12,079.200	21.57	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future		9.00452	74.58349		8.95604	74.94947		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		159.39507	159.39507		157.64686	157.64686			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	13,594.93000	13,594.93	15,343.14000	15,343.14	13,594.93	13,594.930		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	13,604.93000	13,604.93	15,353.14000	15,353.14	13,604.930	13,604.930		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	13,614.93000	13,614.93	15,363.14000	15,363.14	13,614.930	13,614.930		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		128.41701	128.41701		128.41915	128.41915			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	1,572.99000	1,572.99	1,570.85000	1,570.85	1,572.990	1,572.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	1,582.99000	1,582.99	1,580.85000	1,580.85	1,582.990	1,582.990		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	1,592.99000	1,592.99	1,590.85000	1,590.85	1,592.990	1,592.990		0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future		130.55200	130.55200		129.35251	129.35251			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	7,438.00000	7,438.00	8,637.49000	8,637.49	7,438.000	7,438.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	7,448.00000	7,448.00	8,647.49000	8,647.49	7,448.000	7,448.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	7,458.00000	7,458.00	8,657.49000	8,657.49	7,458.000	7,458.000		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		8.55890	88.98005		8.54475	89.09433		18.38	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	78,365.03000	78,365.03	78,479.31000	78,479.31	78,365.030	78,365.030	19.02	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	0.00000	0.00000		0.00000	0.00000	0.000	19.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future		8.65362	86.69846		8.63900	86.81440		19.49	0.00	0	173.00
R213	On 07/11/2013	Bond Future	8.59	3,582.92000	3,582.92	3,657.47000	3,657.47	3,582.920	3,582.920	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	4,089.12000	4,089.12	4,047.73000	4,047.73	4,089.120	4,089.120	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	3,620.34000	3,620.34	3,695.27000	3,695.27	3,620.340	3,620.340	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	4,046.68000	4,046.68	4,005.67000	4,005.67	4,046.680	4,046.680	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	3,657.96000	3,657.96	3,733.28000	3,733.28	3,657.960	3,657.960	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	4,004.56000	4,004.56	3,963.94000	3,963.94	4,004.560	4,004.560	19.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future		8.74325	87.86257		8.72816	87.98018		19.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	3,572.80000	3,572.80	3,634.39000	3,634.39	3,572.800	3,572.800	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	7,045.73000	7,045.73	6,989.71000	6,989.71	7,045.730	7,045.730	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	3,511.12000	3,511.12	3,572.09000	3,572.09	3,511.120	3,511.120	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	7,149.30000	7,149.30	7,092.66000	7,092.66	7,149.300	7,149.300	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	3,541.88000	3,541.88	3,603.16000	3,603.16	3,541.880	3,541.880	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	7,097.38000	7,097.38	7,041.05000	7,041.05	7,097.380	7,097.380	18.96	0.00	0	0.00

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 08/05/2014	Bond Future			8.83064		85.51374		8.81509	85.63293		19.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,514.24000		2.51424	2,558.12000	2.55812	2,514.240	2,514.240	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,213.39000		12.21339	12,138.08000	12.13808	12,213.390	12,213.390	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,471.73000		2.47173	2,515.11000	2.51511	2,471.730	2,471.730	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,350.16000		12.35016	12,274.35000	12.27435	12,350.160	12,350.160	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,492.92000		2.49292	2,536.55000	2.53655	2,492.920	2,492.920	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,281.65000		12.28165	12,206.09000	12.20609	12,281.650	12,281.650	18.99	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.86806		78.53856		8.83373	78.81938		21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,090.66000		68.09066	68,371.48000	68.37148	68,090.660	68,090.660	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	0.00000	0.000	22.39	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.95811		76.36233		8.92270	76.64710		23.01	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	889.84000		0.88984	952.72000	0.95272	889.840	889.840	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,220.60000		11.22060	10,998.71000	10.99871	11,220.600	11,220.600	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	904.42000		0.90442	968.06000	0.96806	904.420	904.420	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,136.23000		11.13623	10,915.10000	10.91510	11,136.230	11,136.230	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	875.43000		0.87543	937.55000	0.93755	875.430	875.430	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,305.34000		11.30534	11,082.69000	11.08269	11,305.340	11,305.340	22.59	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R248	On 01/08/2013	Bond Future			8.96377		101.49951		8.94961	101.64703			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		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	13,065.04000		13.06504	12,917.52000	12.91752	13,065.040	13,065.040		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		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	12,935.49000		12.93549	12,787.97000	12.78797	12,935.490	12,935.490		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		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	12,806.19000		12.80619	12,658.67000	12.65867	12,806.190	12,806.190		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		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	13,752.41000		13.75241	13,602.72000	13.60272	13,752.410	13,752.410		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.05736		98.51035		9.04272	98.66004			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		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	14,010.81000		14.01081	13,861.12000	13.86112	14,010.810	14,010.810		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		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	13,881.48000		13.88148	13,731.79000	13.73179	13,881.480	13,881.480		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,319.01000		19,319.01000	19,360.37000	19,360.37000	19,360.37000	19,360.37000		0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	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	382.34210		0.03823	384.91140	0.03849	382.342	382.342	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	304.34210		0.03043	306.91140	0.03069	304.342	304.342	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	334.52630		0.03345	337.13160	0.03371	334.526	334.526	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	356.52630		0.03565	359.13160	0.03591	356.526	356.526	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	292.73560		0.02927	295.35390	0.02954	292.736	292.736	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	414.73560		0.04147	417.35390	0.04174	414.736	414.736	13.73	0.00	0	0.00

Total for Derivatives : 0.00 53,887 2 179 200.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.29692			100.28061			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond		6.79000	106.77679		6.71500	106.88833			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.41544			100.39696			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.24000	107.52514		8.21000	107.63958			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.99817			100.97863			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.12232			101.10265			0.00	0	271,141.00
AB012	On 21/11/2022	Spot Bond		8.00000	48.04445		8.00000	48.03421			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.10500	97.89626		9.07500	97.99494			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.14000	103.95625		7.06500	104.05588			0.00	0	3,000,000.00
AB07	On 07/03/2014	Spot Bond		6.59000	104.50787		6.57000	104.50207			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.48933			101.46943			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.52000	107.67723		8.48000	107.78499			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond		0.00000	100.40102			100.38317			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond		0.62000	137.21505		0.62000	137.19552			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.27000	260.74982		2.31000	259.62792			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.96285			100.94394			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.96821			100.92005			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.12865			101.11158			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.52678			100.50826			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.55040			100.53107			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.56602			100.54614			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.40000	110.15863		7.32500	110.25762			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	102.74222			102.72288			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.19000	105.43285		7.17000	105.43579			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	101.33900			101.31961			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	101.37694			101.35713			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL13		On 11/10/2016	Spot Bond	0.00000	100.12571			100.03394			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.15734			100.13670			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.17099			100.14862			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.43286			100.41267			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.56272			100.54051			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.29000	105.33822		6.27000	105.32398			0.00	0	13,300,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.99745			100.98040			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.87132			100.85606			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.07000	130.67694		5.07000	130.64274			0.00	0	2,200,000.00
ABLI03		On 15/03/2015	Spot Bond	2.94000	125.54592		2.98000	125.44136			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.57000	116.88168		2.57000	116.85884			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.22000	100.05786		4.22000	100.03375			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.82000	111.85100		10.78000	111.92643			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.06026			100.03037			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.40145			100.37569			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.42393			100.39682			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.52675			100.49828			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	109.97585		3.87000	109.95052			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	28.18497		100.00000	28.11668			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.01000	162.70217		2.05000	162.22453			12,060,000,000.00	6,000,000	3,000,000.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.19142		2.76000	152.16090			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.04000	164.76087		2.08000	164.16580			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.18000	164.54078		2.22000	163.49872			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.81625	71.06746		7.77625	71.17267			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.81625	71.06746		7.77625	71.17267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000		16.16326		84.61000	16.13614			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		88.81000			89.04000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.49593			100.47629			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		90.46000			90.72000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000		43.28025		100.00000	43.19814			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		89.27000			89.52000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		89.79000			90.03000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		85.64000			85.86000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		85.38000			85.61000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.20371			100.18653			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.03284			100.01651			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		84.81000			85.01000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.73000		103.32167		6.71000	103.33039			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		107.42000			106.84000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		87.27000			87.48000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		88.54000			88.91000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		87.93000			88.10000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.34365			100.32640			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.93000		117.51353		6.85500	117.65299			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.01778			99.99984			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		84.42000			84.45000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		84.90000			85.09000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		99.85700		2.72000	99.53586			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69000		145.29273		2.78000	143.69910			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.78000		187.59817		2.82000	186.44951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	84.23000			84.43000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.29500	93.22350		9.24500	93.49453			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	100.81000			100.80000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	91.12000			91.35000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.70000			100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	104.09601			103.89371			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	88.86000			89.06000			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		9.46000	87.68798		9.41000	88.00821			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	97.83000			97.83000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.40500	108.98519		9.35500	109.35804			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.62500	91.57722		8.58000	91.78960			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.16000		100.00000	12.59718			0.00	0	65,800,000.00
ABN82	On 05/07/2016	Spot Bond		0.00000	99.73000		100.00000	12.59718			0.00	0	71,900,000.00
ABN83	On 05/07/2018	Spot Bond		100.00000	1.73834		100.00000	1.73415			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		100.00000	8.80036		100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.12000	109.98047		8.08000	110.11622			0.00	0	1,700,000.00
ABS5	On 01/05/2015	Spot Bond		6.74000	104.31070		6.66500	104.41906			0.00	0	96,178,001.00
ABS6	On 01/06/2020	Spot Bond		8.71000	98.41739		8.67500	98.57007			0.00	0	1,300,000.00
ABS7	On 11/09/2026	Spot Bond		9.66000	96.71046		9.61000	97.03807			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.39000	107.80421		7.31500	107.96746			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	124.69328		4.00000	124.66413			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.66970		1.32000	127.64907			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond		2.08000	264.87580		2.12000	263.73404			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.56000	127.18484		0.56000	127.16690			1,120,000,000.00	2,000,000	1,000,000.00
ABSI4	On 31/01/2022	Spot Bond		1.90000	126.90613		2.02000	125.74097			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond		0.00000	101.26575			101.24186			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.58397		100.00000	30.50988			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	101.05231			101.02971			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	101.05231			101.02971			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.09000	109.03357		11.01500	109.14713			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.44965			101.42462			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.53869		100.00000	1.53496			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.48903			101.46331			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	102.04726			102.01174			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.49092			100.47229			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.48653			100.46807			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.41026			101.38592			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	57.72187		11.00000	57.70537			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	101.08727			101.06787			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.31582			100.29546			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.54496			100.52433			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.57180			100.55017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.63224			100.60835			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.54483			100.52420			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.56306			100.54175			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.57107			100.54946			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.54619			103.52413			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.54619			103.52413			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.56908			103.54687			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.53027			100.51018			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.56908			103.54687			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.52331			103.50138			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.46759			83.44893			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.51999			100.50028			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.51212			100.49271			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.40826			100.38828			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.51212			100.49271			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.55218			100.53128			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.57019			100.54861			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.57747			100.55562			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.56291			100.54160			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.47558			100.45753			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.53028			100.51020			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	9.10000	105.07094		9.06500	105.21891			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.48661			100.46815			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.41500	105.00736		7.38500	105.00203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL116		On 31/01/2014	Spot Bond	0.00000	101.45316			101.43453			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.82599			99.80626			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.58325			100.56462			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	99.78299			101.47445			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.61237		100.00000	4.60216			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.22968		100.00000	6.21597			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	76.71143			76.69137			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	152.23851			150.98751			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	152.29107			151.03918			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.54480			100.52416			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	101.04761			101.02962			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.04761			101.02962			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	99.78299			101.47445			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.93931			100.92086			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.52653			100.50658			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.52216			100.50236			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.68604			101.66755			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.85739			100.83775			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.68572			101.66727			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.32204			100.30185			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.28222			104.26101			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.63451			100.61478			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.01307			100.99207			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.40399			100.38402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.54700			100.52629			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	100.58996			100.57251			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.45075			100.43363			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.53550			100.51522			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	101.17922			101.16242			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.47710			100.45899			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.46466			100.44702			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.48881			100.47026			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.53404			100.51382			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.50848			100.48920			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.47930			100.46111			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.48734			100.46886			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.27885		10.23000	103.25085			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.49521			100.47643			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.48295			100.46463			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.67626			100.65073			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	101.24641			101.19961			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.45299			100.43607			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.18000	103.49527		9.15000	103.60727			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.53178			100.51164			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.01993		1.75000	108.00122			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.48661			100.46815			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.48790			100.46938			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.51658			100.49727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL174		On 20/06/2019	Spot Bond	0.00000	100.53460		100.51462			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.49854		100.47990			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.48914		100.47086			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.53099		100.51116			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.51297		100.49380			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.55262		100.53196			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.51658		100.49727			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.53820		100.51809			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.10300		102.08422			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.53099		100.51116			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.51894		100.49928			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.54982		100.52900			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.55929		100.53812			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.43913		100.42225			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.44851		100.43146			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.48280		100.46448			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.49377		100.47504			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.56157		100.54031			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.55118		100.53057			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.59218		100.57004			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.52018		100.50074			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.58643		100.56452			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.58859		100.56659			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.59218		100.57004			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.24782		88.23037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.56341			100.54235			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.56341			100.54235			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	112.31674			111.40009			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	113.12748			112.20407			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.48408			100.46600			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.47902			100.46113			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	99.92198			99.90639			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.97630			100.95953			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.14661			100.12827			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.49222			101.47197			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.54790			100.53310			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.35875		100.00000	6.34335			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.00251			100.98464			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.11812			101.09817			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.19509			101.17377			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	99.98274			99.96547			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	99.98064			99.96135			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	99.97784			99.95587			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	99.98222			99.96446			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.75500	98.63538		7.71500	98.71035			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	99.97645			99.95290			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	99.97220			99.94441			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.40000	103.66982		8.37000	103.78055			0.00	0	1,300,000.00
AIR02		On 30/04/2023	Spot Bond	9.10000	118.94228		9.05000	119.26885			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	40.32872		100.00000	40.23102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.04000	112.89682		6.96500	113.06455			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	45.71345		100.00000	47.98702			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.89930		100.00000	13.86854			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.94000	150.51396		3.03000	148.93980			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.57000	129.42745		4.57000	129.39504			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.01013			100.06009			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond		0.00000	101.31301			101.29842			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.60766			100.59222			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.63460			100.61847			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.60520			100.58767			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.36663			100.34756			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.65000	107.58077		8.62000	107.68343			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	99.99998			99.98342			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.89400			99.98253			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	84.23077		100.00000	84.04148			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.33306			101.31553			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.11500	112.52177		7.04000	112.66062			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.31785			100.29581			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.54685			100.52768			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.65000	103.02874		6.62000	103.01529			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.28764			100.26763			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.17000	104.28786		7.15000	104.29098			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.57000	107.61147		8.53000	107.73012			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	101.37660			101.35822			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.76366	102.98751		10.72847	103.00667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA04		On 30/09/2015	Spot Bond		10.73823	101.33772	10.68430	101.36986			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.77511	101.26416	10.72285	101.29462			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.43414		100.40636			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		10.81101	101.17173	10.76143	101.20391			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		11.74246	100.63808	11.70527	100.73429			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.44492		100.41646			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.44492		100.41646			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.44498		100.41652			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		11.01366	100.46535	10.97847	100.48329			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		10.93500	101.26159	10.89675	101.28369			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.73823	101.33772	10.68430	101.36986			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.88554	101.44806	10.85511	101.46340			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.07706	100.93134	10.04611	100.95324			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.42127		100.39429			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.41268		100.38679			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.41268		100.38679			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.38947		100.36504			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		10.50772	100.46006	10.47313	100.49753			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.34500	99.70304	11.30500	99.79834			0.00	0	0.00
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	97.00603	10.22500	97.10663			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	100.30076		100.28135			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.38046		100.35605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	12.22500		100.42470		12.22500	100.39966			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.40636			100.38087			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.05000		97.20918		11.02000	97.28212			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.39370			100.36900			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.40424			100.37888			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.40424			100.37888			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		100.38863			100.36425			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.29397			100.27555			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76366		103.06851		13.72847	103.07847			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.04851		101.49081		15.01655	101.53545			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.95663		101.09285		13.92379	101.11259			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.54047			100.50652			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.54047			100.50652			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.54047			100.50652			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.56127			100.52601			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.10287		100.00000	9.08560			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.47675		100.00000	19.42957			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.72604		100.00000	17.68309			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.94200		100.00000	10.91549			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.94200		100.00000	10.91549			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.22939		100.00000	13.19734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.46305		100.00000	11.43527			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		63.11847		100.00000	62.99872			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000			99.98546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	0.00000	100.44510			100.41664			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.45584			100.42671			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.98000	168.74641	2.02000	168.37654				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.02000	140.42157	7.97000	141.39255				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.02000	140.71135	7.97000	141.67556				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.40500	99.59136	8.35500	99.98162				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.57469		101.55216				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	101.12017		101.10091				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	101.32107		101.30416				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.78115		100.76130				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.50064		100.48165				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	60.67445	100.00000	60.52746				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	104.39547	100.00000	104.11178				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80000	99.51950	7.77000	99.61330				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.99452		102.60396				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	99.91446		101.53460				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	99.91244		101.56949				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	99.90571		101.68580				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	99.89899		101.80209				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	99.88003		102.12750				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.80487	100.00000	6.78821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.34650			101.32928			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.42108			101.40289			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.45304			101.43443			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.46369			101.44495			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.59150			101.57110			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.76188			101.73924			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.65634		100.00000	6.64004			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.65634		100.00000	6.64004			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.50368			100.48601			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.54696			100.52779			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.55876			100.53918			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.17000	104.90611		8.13000	105.00953			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.59414			100.57333			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.65686			100.63388			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.80240		100.00000	3.79319			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.80240		100.00000	3.79319			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.41500	108.31732		6.39500	108.31917			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.24706			101.22979			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	99.76058			99.74561			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	99.30125			99.28699			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	98.60847			98.59397			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.87903			100.86336			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.26278		100.00000	7.24518			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.05241			101.03397			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.88212			100.86640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.93308			100.91645			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	101.02565			101.00737			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	101.41023			101.38503			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	102.04122			102.00513			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.53038			100.51029			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	10.40680	100.00000	10.38159				0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.99000	109.96909	6.97000	109.97428				0.00	0	1,200,000.00
CBL08		On 02/11/2016	Spot Bond	9.22000	116.46855	9.18000	116.56124				0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	102.21545			102.18728			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	102.46060			102.44389			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.92000	105.92486	8.88000	105.99974				0.00	0	7,500,000.00
CBL12		On 06/09/2018	Spot Bond	10.96000	105.44718	10.93000	105.53338				0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	102.00714			101.98059			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.21000	106.66014	11.18000	106.75064				0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	101.40074			101.38215			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.11000	102.56486	9.07000	102.66826				0.00	0	1,700,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	101.44736			101.42094			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.65000	101.84728	11.62000	101.94200				0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	101.44512			101.42608			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.86931			100.84252			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	101.31175			101.29353			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.95000	94.59216	9.90500	94.77642				0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.85000	117.79728	9.80000	118.11547				0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.70000	113.80393	9.65000	114.13642				0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.14000	118.04047	9.09000	118.40190				0.00	0	27,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		101.05349			101.02465			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.47000		104.90853		11.43000	104.96841			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.44853			101.42548			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.52892			100.50188			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		99.82691			99.79201			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.80043			99.76026			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.93999			100.91679			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		101.04594			101.02348			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.99073			101.95621			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.96875			101.93461			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.49384			100.47511			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.46825			100.45047			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.08493			102.04875			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		101.08756			101.06815			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		101.03728			101.01878			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		100.51941			100.49972			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.65000		105.09186		10.57500	105.07575			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.23000		103.55232		8.15500	103.54315			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		101.48118			101.45560			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.67640			100.65088			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.95236			100.93016			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.95236			100.93016			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		101.35213			101.33108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000		21.63736	100.00000	21.58495				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		21.46173	100.00000	21.40974				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.54486		100.52423				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		69.13051	100.00000	68.96303				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		55.70295	100.00000	55.56802				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.08578		102.06896				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.72742		100.70199				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.42974	10.11000	100.40282				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.72742		100.70199				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.16599		100.14650				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		101.09379		101.05562				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		101.18276		101.13831				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		112.99536	2.76000	112.97261				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.31511		100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		113.00241	3.14000	112.97848				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.10071	8.25000	103.07807				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		100.72742		100.70199				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.72742		100.70199				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN198		On 13/09/2021	Spot Bond	3.10000	112.59155		3.10000	112.56799			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	112.32567		2.40000	112.30428			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.78772			100.75803			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.74233			100.71434			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.01634			100.06498			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.01756			100.06594			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.99000	103.58915		7.91500	103.78064			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.10875			100.01965			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.10715			100.01830			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	99.90420			99.88506			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	99.90909			99.89059			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.04000	103.76233		7.96500	103.95422			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.04000	103.76233		7.96500	103.95422			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	8.09000	102.60908		8.01500	102.80865			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.55945			100.53828			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.62210			100.59859			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	99.99981			99.98323			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	99.99981			99.98323			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.24465		100.17539	63.09119			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.78614			100.75868			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.16406			101.14598			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.56798			100.54649			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.97937			100.96119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	101.04829		101.02882			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.67572	9.35000	103.64954			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.67572	9.35000	103.64954			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.92540		100.90724			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.92818		100.90996			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	101.66315		101.63212			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.58174		100.56375			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.62955		101.59916			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.37559		100.35719			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.37559		100.35719			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.37559		100.35719			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.37559		100.35719			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.37559		100.35719			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.38582		100.36693			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.40270		100.38300			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.40270		100.38300			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.40270		100.38300			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.40270		100.38300			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.40270		100.38300			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.40554		100.38570			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.98000	105.87407	8.95000	105.98293			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.65878		100.63391			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	101.00493		100.98734			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.48163		100.46487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	0.00000	100.48163			100.46487			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.49623			101.47668			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.64330			100.61900			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.53661			101.50762			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.75231			100.72395			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.50936			100.49033			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.50575			100.48686			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.51938			100.49969			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.02657			101.00827			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	101.19965			101.17734			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.13343			101.11115			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.51792			100.49829			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.70329			100.67699			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.76496			100.74552			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.46785			100.44930			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.35648			100.33810			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.49131			100.47295			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.57421			100.55275			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.57421			100.55275			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.57421			100.55275			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.57421			100.55275			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.30159			101.28256			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.92548			100.90610			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.46786			100.44503			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.46786			100.44503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond		0.00000	100.46220			100.43965			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.35252			100.32986			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.46220			100.43965			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.17388			100.15086			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.60100			100.57828			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.35255			100.32990			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.35255			100.32990			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.34714			100.32537			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		6.53648		100.00000	6.52065			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	100.58139			100.55967			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
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	101.36540			101.34368			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.57500	95.58765		10.52500	95.84159			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.09500	97.20538		11.04500	97.45760			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.33015			100.30945			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.60081			100.57835			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.33074			101.30958			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.86307			99.84354			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.68746			101.66538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	101.84315		8.80500	101.81930			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.52018			100.50074			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	99.86153			99.84178			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	100.54685			100.52642			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.55765			100.53681			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.59937			100.57697			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.14380			101.12263			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	101.60948			101.57905			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.60948			101.57905			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	101.60948			101.57905			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.61004			100.58616			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.43965			100.42219			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.81012		100.00000	27.74789			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	27.81012		100.00000	27.74789			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.80356		7.01000	36.79673			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	144.29297			145.00730			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00071		100.00000	0.00070			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00071		100.00000	0.00070			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.40500	127.07367		8.35500	127.43763			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.02000	140.42157		7.97000	141.39255			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.02000	140.71135		7.97000	141.67556			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	84.20485			84.18571			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	84.06980			84.05049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.14308			100.12160			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.14308			100.12160			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.56671			100.54526			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.52590			100.50597			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.53397			100.51375			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		100.14137						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.53099			100.51116			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.86307			99.84354			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.47758			100.45973			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.54000		109.71336		8.46500	109.82225			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57000		102.70361		8.53000	102.83897			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.86000		115.97289		9.81500	116.25096			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.99000		107.15719		7.91500	107.30159			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.45000		110.52071		9.40500	110.74675			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.88500		97.81773		9.83500	98.09052			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.75000		98.87342		10.70000	99.20071			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.75000		91.58885		10.70000	91.90474			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.90495			100.88640			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.94361			100.92467			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.81277			100.79416			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.36416			101.34622			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000		101.78882			101.77392			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.50227			100.48750			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.31000		91.43513		12.26500	91.69502			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.86850		100.00000	11.83144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		101.28807			101.27185			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.84500		98.94220		7.80500	99.06334			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000		101.14171			101.12726			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.06076			100.03037			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.36822			100.34103			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.38696			100.35841			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.34929			100.32344			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.99000		104.25137		6.91500	104.24006			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.79000		122.66339		6.71500	122.86262			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.06000		111.14149		8.02500	111.30077			306,280,000.00	38,000	47,685,282.00
DV23	On 27/02/2023	Spot Bond	8.55500		113.19041		8.50500	113.50815			111,540,090,000.00	13,038,000	92,439,386.00
E170	On 01/08/2020	Spot Bond	7.72000		137.13044		7.68500	137.32563			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		106.07834			106.05440			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		101.14155			101.11703			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		101.23720			101.21062			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		101.30055			101.27261			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		102.99727			102.96996			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		130.61350		0.00010	130.59709			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.12000		114.31177		2.21000	113.03349			4,240,000,000.00	2,000,000	16,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000		101.31548		2.26000	100.04047			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.30000		111.35007		9.25500	111.56039			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20000		111.92373		9.15500	112.15322			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.80000		103.63525		9.75000	103.94160			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.34000		95.92428		10.32500	95.96550			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.03965			101.02180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	0.00000	101.13828			101.12228			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	100.83314			100.81852			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	55.87162	100.00000	55.73627				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	58.79116	100.00000	58.64874				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	93.49598	100.00000	93.26340				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	88.86063	100.00000	88.65056				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.69078	3.00000	127.66442				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.95000	103.93520	10.87500	104.03729				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.79964		105.77953				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.78318		101.76183				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.16848		100.14643				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.57000	98.89953	9.54000	98.98411				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.27573		101.25483				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.16780		101.14870				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.13960		101.12061				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.30063		101.27932				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.26332		101.24224				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	101.03483		101.01793				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.07642		101.05883				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	101.10971		101.09157				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	101.03983		101.02284				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.04877		101.03130				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.09833		101.08002				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.43000	105.50990	6.35500	105.64099				0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES18		On 20/04/2018	Spot Bond	7.35000	109.71931		7.32000	109.82200			1,102,500,000.00	150,000	254,730,000.00
ES23		On 25/01/2023	Spot Bond	8.09500	112.26270		8.04500	112.59291			58,672,560,000.00	7,248,000	251,459,000.00
ES26		On 02/04/2026	Spot Bond	8.58500	96.63324		8.53500	96.97969			566,610,000.00	66,000	51,483,000.00
ES33		On 15/09/2033	Spot Bond	9.33000	86.01347		9.29000	86.30702			858,360,000.00	92,000	906,761,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	101.00444			100.98580			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	99.99984			99.98266			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.38931			100.37015			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.21208			100.19548			0.00	0	0.00
FIFC06		On 12/09/2013	Spot Bond	0.00000	100.52021			100.50534			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.30622	100.00000		12.27641			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	11.97559	100.00000		11.94658			0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	101.18902			101.17024			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	101.23193			101.21246			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	101.36918			101.34751			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	101.44635			101.42343			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.04000	105.16806		6.96500	105.23237			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	9.05000	98.27365		9.02000	98.37471			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.59232			100.57601			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.59225			100.57594			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	101.62419			101.60480			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	102.05570			102.03497			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.85000	105.45995		10.82000	105.55397			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	98.91782			98.89275			0.00	0	0.00
FRBI01		On 30/06/2014	Spot Bond	100.00000	79.29114	100.00000		79.10666			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.00000	125.95333		2.12000	124.79781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.11000	264.21914		2.15000	263.08054			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.67000	145.64314		2.76000	144.04511			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.67000	190.69587		2.71000	189.52441			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.20000	116.93638		7.12500	117.07404			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	32.71234		100.00000	32.64034			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	32.71234		100.00000	32.64034			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.11400	55.54914		8.11400	55.53762			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50300	35.01200		9.50300	35.00222			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	33.76596		9.74000	33.75641			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	84.09123		100.00000	83.90054			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	101.13285			101.11202			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.60033			101.57049			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.90523			100.87118			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.56336			100.54204			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.55356			101.52460			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.55356			101.52460			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.11191			101.08622			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.52578			101.49735			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.63966			100.61550			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.76109			100.73450			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.54492			100.52429			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.60470			100.58185			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.69256			100.66666			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond		0.00000	100.74935			100.72316			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.59218			100.57004			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.72829			100.70105			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.78889			100.75937			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.56125			100.54027			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	107.89240			107.86403			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.87342			100.84072			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.58139			100.55967			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	100.68970			100.66391			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.82587			100.79497			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.62235			100.59908			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.66536			100.64048			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.78391			100.75458			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.72615			100.69899			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.81876			100.78812			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.86988			100.83731			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.78177			100.75252			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.75683			100.72852			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.67611			100.65083			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.66321			100.63842			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.83724			100.80590			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.82658			100.79565			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.79743			100.76759			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.83866			100.80727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC142		On 20/09/2017	Spot Bond	0.00000	100.70829			100.68180			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.34931		100.09221	11.32179			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.52163			100.50213			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.87909			100.84618			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.63647			100.61242			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.71945			100.69231			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.42193			101.39545			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.68532			100.65945			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.59004			100.56772			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	100.59736			100.57477			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.53977			100.51933			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.54901			100.52849			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.73899			100.71135			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.24911			100.23350			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.59091			100.57417			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.24911			100.23350			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.57865			100.56188			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.53820			100.51809			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.09855		13.22500	51.08049			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.50358			100.48477			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.24055			100.22547			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.24055			100.22547			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.50430			100.48546			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.77789			100.74858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.53027			100.51045			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500	90.75683		3.67500	90.46620			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	100.55621			100.53543			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.55621			100.53543			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.20044			101.17939			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.33015			100.30945			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.73765			98.71721			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.97010			100.94036			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	100.00000	1.00664	100.00000	1.00226				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	99.89831			101.81372			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.59217			100.56977			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.58859			100.56633			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	101.79460			101.77311			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	98.89434			98.87391			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.49754			100.47867			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.59044			101.57034			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.24000	114.79557		3.36000	113.75271			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.60022			100.57753			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.60677			100.58384			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.22000	114.96626		3.34000	113.92169			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.90000	118.60471		0.88010	118.61477			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.24000	114.79557		3.36000	113.75271			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.88000	121.67599		1.88000	121.65441			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.95000	123.53132		1.93010	123.58676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC76		On 28/07/2017	Spot Bond	0.00000	101.81064			101.78770			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	21.59706		100.00000	21.54474			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.96661			100.93288			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.84090			100.81153			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.18343		4.73000	111.15526			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.85653			100.82662			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.51566			100.49611			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.59589			100.57336			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.79544			100.76545			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.70354			100.67700			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.67593			100.65041			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	100.54457			100.52344			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.77832			100.75113			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	100.54388			100.52277			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	98.91844			98.88983			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	102.83784			102.81201			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	101.61202			101.58196			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.37530		100.00000	8.35502			0.00	0	0.00
FRE2A1		On 02/08/2013	Spot Bond	0.00000	101.12440			101.10485			0.00	0	0.00
FRE2A2		On 02/08/2013	Spot Bond	10.37000	102.05608		10.35000	102.02817			0.00	0	0.00
FRE2B1		On 02/08/2013	Spot Bond	0.00000	101.11355			101.09128			0.00	0	0.00
FRE2B2		On 02/08/2013	Spot Bond	7.18000	102.23323		7.16000	102.21414			0.00	0	0.00
FRE2C		On 02/08/2013	Spot Bond	0.00000	101.04246			101.01076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	0.00000		101.30193			101.28480			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000		101.51991			101.49988			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000		101.78758			101.76396			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000		101.95557			101.92971			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000		139.31331	4.02000	139.28074				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.93087			100.91660			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		101.63083			101.61607			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.04824			101.03195			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.53966			102.52542			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.21735			102.20115			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.52215			103.50729			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.00455			100.98781			0.00	0	20,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.62000		253.35017	2.66000	252.26391				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.12000		264.00067	2.16000	262.86314				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.84000		248.82863	2.88000	247.76412				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000		122.49856	2.49000	121.37797				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.48243			101.46372			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		123.02577	2.02000	121.89623				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.96246			99.94355			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.17072			100.15069			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		101.63405			101.61249			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.37086			101.35180			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.42905			100.40997			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.88000		91.53968	2.92000	90.77223				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.89647	100.00000	0.89430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	13.74329	104.97509	13.70852					0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	101.26157		101.24296					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.84556	101.07593	17.80192					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.96355	100.44759	9.93931					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.53966		100.52364					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.26582	100.76967	16.22614					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	101.33055		101.31120					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.23845		104.38190					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	101.18385		101.17004					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.50000	100.12078		2.54000	99.26512				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	101.40101		101.37638					0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.51597		100.50054					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.22339		100.20939					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36000	103.23928		2.39000	102.90681				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.09310		98.09200					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000	102.92650		2.42000	102.59508				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.05913		101.03785					0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.56164		100.54760					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.32000	329.01067		2.36000	327.86580				0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.47898		100.46489					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.93000	105.93341		5.95000	105.89461				0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.29000	106.77901		6.21500	106.88097				0.00	0	3,644,000.00
FRX16	On 15/09/2016	Spot Bond	7.25000	104.76645		7.17500	104.95810				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond		7.69000	105.68601		7.65000	105.80729			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.86000	112.95840		7.83000	113.05911			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.44000	104.22280		8.40500	104.37151			0.00	0	1,200,000.00
FRX23	On 28/02/2023	Spot Bond		9.41500	92.52299		9.36500	92.79093			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.48000	109.80246		9.43000	110.14031			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.13000	98.68677		10.11500	98.77718			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.27500	80.80870		10.24000	81.05139			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	101.21848			101.18916			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.22043			100.20291			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.13287			100.11287			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.92000	104.24985		8.88000	104.35138			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	101.14008			101.12547			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	99.56646						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	99.11467			99.10015			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	99.11558			99.10108			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	99.86994			99.85549			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		100.00000	99.99939		100.00000	100.00000			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	100.00000		0.00000	99.98558			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	99.78323			99.76878			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	99.69652			99.68207			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	98.74687		100.00000	80.75221			0.00	0	203,040,000.00
GRD192	On 16/10/2013	Spot Bond		100.00000	80.04386		100.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD193	On 31/10/2013	Spot Bond	100.00000		99.99898		100.00000	99.99891			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.11393			100.09663			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.14770			100.12555			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		101.41307			101.39572			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.44708			101.42932			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.51283			101.49426			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.12640		100.00000	3.11949			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.59446			101.57487			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.70779			101.68679			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		100.67906			100.66042			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		102.09714			101.82459			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.03383			100.01696			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.65726			100.51250			0.00	0	94,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.51520			100.49914			0.00	0	5,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.65432			100.63580			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.31689			100.30100			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.45383			100.43367			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		99.98317			99.96633			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.62196			100.60340			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.37459			101.35650			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000		101.32511			101.31055			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000		101.10668			101.09212			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		101.40421			101.38935			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		101.40421			101.38935			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		109.68897	100.00000		109.39089			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000		101.60462			101.58712			0.00	1,746,808,000	1,361,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		99.96479			99.94704			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.57821		101.67244	7.50460		101.81785			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		101.47766			101.46213			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000		101.66555			101.64736			0.00	178,000,000	171,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		99.96289			99.94419			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.93137		117.06290	7.85782		117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		101.57254			101.55615			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		101.77524			101.75579			0.00	95,000,000	70,000,000.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		99.96044			99.94054			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.38217		114.94363	8.30871		114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		101.90919			101.88972			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		101.92148			101.90036			0.00	49,090,000	35,000,000.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		99.95746			99.93607			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		102.10427			102.08106			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		102.59169			102.56288			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		99.99981			99.98176			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.03897			100.01954			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.04046			100.02022			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.87000		114.50474	7.83500		114.67872			11,108,945,720.00	1,411,556	34,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.89000		269.08055	1.93000		267.91850			0.00	0	76,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		1.87000	269.52781		1.91000	268.36360			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.30500	103.75585		9.26000	104.14179			5,080,530,000.00	546,000	13,246,000.00
HWAY35	On 31/07/2035	Spot Bond		9.30000	103.79460		9.25500	104.18704			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.75000	109.83840		1.78000	109.48381			1,225,000,000,000.00	700,000,000	899,705,000.00
I2038	On 31/01/2038	Spot Bond		2.24000	107.39956		2.35000	105.21009			824,096,000,000.00	367,900,000	537,700,000.00
I2046	On 31/03/2046	Spot Bond		100.00000	2.50000		100.00000	0.00000			30,000,000,000,000.00	300,000,000	220,000,000.00
I2050	On 31/12/2050	Spot Bond		2.50500	105.99514		2.50500	105.97466			0.00	0	191,845,996.00
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		7.09000	108.55986		7.01500	108.65885			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	102.02364			102.00618			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.85826			100.83940			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.62749			100.61022			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	101.01136			100.99545			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.94000	104.08541		6.91000	104.08558			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.59000	107.73692		7.51500	107.89856			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.27000	109.88870		8.23000	110.02317			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.87000	103.15471		6.84000	103.15797			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	99.91916			99.90269			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.99230			100.97527			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.16344		3.87000	110.13794			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.41000	105.72870		7.33500	105.91464			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	101.26399			101.24714			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	101.34587			101.32791			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	126.50164		0.72000	126.48322			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.97000	126.23831		2.09000	125.07990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond		0.00000	100.25932			100.24120			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	102.15398			101.64609			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.97000	105.58961		7.93000	105.72487			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.68580			100.66830			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.29238			102.27605			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.07731			101.06032			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.48000	98.50388		8.45000	98.60849			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.96000	91.75473		8.92500	91.89379			0.00	0	700,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.90086			100.88414			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.07000	99.27320		8.03000	99.40358			0.00	0	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00205		100.00000	0.00205			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.20814		5.00000	101.19448			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.20814		5.00000	101.19448			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.30442		5.00000	102.29046			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.20814		5.00000	101.19448			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.35437		4.00000	101.34347			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	101.30073			101.27729			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	101.23603			101.21316			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.37679			100.35316			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.09000	111.67265		9.01500	111.83143			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.32464			100.30374			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.32464			100.30374			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	101.27580			101.25490			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.90076		100.00000	7.88162			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	102.52759			102.49704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN02E	On 06/08/2013	Spot Bond		0.00000	102.13111			102.10080			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	101.91932			101.88914			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.09000	102.68987		9.01500	102.77868			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.79969			100.78399			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.98013			100.96457			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	99.16693			99.15191			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.68510			100.65970			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.41123	100.00000	4.39650				0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.33027		5.35000	99.31581			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.21484		5.45000	99.20015			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	99.00950		5.45000	98.99486			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.89254		5.45000	98.87794			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.84203		5.25000	99.82769			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.63490		5.35000	99.62035			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.53315		5.35000	99.51863			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.35000	99.43161		5.35000	99.41712			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.45000	99.11206		5.45000	99.09740			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	98.80500		5.45000	98.79043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond		5.45000	98.70307		5.45000	98.68852			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond		0.00000	101.18765			101.17210			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.36970			100.34596			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.76366	102.30698		10.72847	102.32602			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.76366	100.80541		10.72847	100.82417			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.49104			100.46925			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.97306			100.94638			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.48082			100.45949			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.85203		6.50000	101.83423			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.57421			100.55275			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.33281			100.31461			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.73837			100.72336			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	23.67546		100.00000	23.61810			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	15.15229		100.00000	15.11559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond	0.00000	100.87918			100.86379			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.87918			100.86379			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.98709			100.97166			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	101.09524			101.07977			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	94.21939			94.22697			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.72889			100.71409			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.76699			100.75161			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.58933			100.57435			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.59364			100.57856			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.57924			100.56152			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.41910			100.40451			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.40451			100.38994			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00653			100.05723			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	100.08267			100.06612			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.72889			100.71409			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.53507			100.52021			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.39381			100.37909			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.24310			100.22790			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000	100.07329		100.00000	82.36566			0.00	195,000,000	219,000,000.00
ING33	On 31/10/2013	Spot Bond	0.00000	101.31545			101.29888			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	101.31545			101.29888			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.01772			99.99995			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	63.95913		100.00000	63.80419			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.38947			100.36504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INJ02	On 30/04/2015	Spot Bond		0.00000	102.45435			102.42264			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.89893			100.87781			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.03371			100.01697			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.03446			100.01732			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.03501			100.01760			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.10000	104.48296		8.02500	104.70217			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.64000	104.30235		6.62000	104.29763			0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.87631			100.85679			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.52000	107.29583		8.48000	107.41430			0.00	0	6,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.21741			100.19818			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.17063			101.14760			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.50075			100.47855			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.27000	104.69381		8.19500	104.80586			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	102.85579			102.83685			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.88452			100.86269			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.06000	116.34245		3.18000	115.28400			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.85000	126.56280		3.94000	125.20352			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.76835			100.75261			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.31364			100.29186			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.12580			100.03404			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	102.03460			102.01354			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.73505			100.71378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond		0.00000	100.41858			100.39709			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.98445			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.75000	89.81527		3.78000	89.52780			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.75000	95.48474		3.78000	95.29230			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.79570			100.77323			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.88705			100.87150			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.55418			100.53895			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.55000	110.73163		11.52000	110.81154			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.90056			101.87610			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.85000	126.56280		3.94000	125.20352			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond		5.25000	99.81336		5.25000	99.79903			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.25000	99.71315		5.25000	99.69885			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.35000	99.60581		5.35000	99.59127			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.35000	99.50412		5.35000	99.48960			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.35000	99.40263		5.35000	99.38815			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.30135		5.35000	99.28690			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.45000	99.18546		5.45000	99.17077			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.45000	99.08274		5.45000	99.06808			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.45000	98.98023		5.45000	98.96561			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	98.77586		5.45000	98.76129			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	98.67398		5.45000	98.65945			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	98.57232		5.45000	98.55782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000		78.66379		100.00000	78.49462			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000		77.49469		100.00000	77.33051			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		76.35983		100.00000	76.20042			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		75.25773		100.00000	75.10288			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		74.18699		100.00000	74.03651			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		73.14629		100.00000	73.00000			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		72.13439		100.00000	71.99211			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		71.15010		100.00000	71.01167			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		70.19231		100.00000	70.05758			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		101.27090			101.25146			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		101.45006			101.43176			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.46102			101.44258			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.36366			101.34647			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.22437			100.20618			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.51936			100.50114			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		101.26830			101.25196			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		101.21439			101.19875			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		101.07218			101.05679			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.99096			100.97474			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.96844			100.95181			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.09503			101.07549			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.84843			100.83022			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.09101	100.00000		3.97124			0.00	0	70,000,000.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.09167	100.00000		8.93529			0.00	0	20,000,000.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.09302	100.00000		3.97124			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	100.08696		100.00000	8.93529			0.00	0	140,000,000.00
IVF002	On 01/08/2013	Spot Bond		0.00000	101.18775			101.17215			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond		0.00000	101.23161			101.21652			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	92.92929		100.00000	92.69521			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	62.14420		100.00000	61.99201			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	58.72000		100.00000	58.57775			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	59.32108		100.00000	59.13587			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	56.35450		100.00000	56.24758			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.49155			101.47245			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	30.50940		100.00000	30.43468			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.03487			100.01746			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.03681			100.01838			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	40.38047		100.00000	40.25440			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.94456			102.92251			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.75843			101.73522			0.00	0	272,789.00
KW01	On 31/10/2027	Spot Bond		8.40000	144.80477		8.35000	145.30707			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.15605			100.14098			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.94940			100.93195			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.62000	100.04576		8.58000	100.15503			0.00	0	3,300,000.00
LGL03	On 03/04/2018	Spot Bond		8.67000	98.25521		8.63000	98.38115			0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond		8.00000	101.17926		8.00000	101.15769			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.94340			100.91531			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.34000	99.65577		11.26500	99.77910			0.00	0	9,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	101.03492			101.00411			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond		0.00000	101.18771			101.17211			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.09434			100.00751			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond		0.00000	99.88553			99.87123			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond		0.00000	99.62999			99.61575			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	99.21698			99.20274			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	98.77150			98.75721			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.03547			100.01780			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	101.19265			101.17693			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.15378			100.13564			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.01601			99.99999			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.82859			100.81146			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.54750			101.53050			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.62233			100.60690			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.29439			100.27823			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.51770			100.50038			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	101.54713			101.52759			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	66.43830		100.00000	66.27558			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	63.22602		100.00000	63.07285			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	55.25571		100.00000	55.12185			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	35.93172		100.00000	35.84467			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	31.00713		100.00000	30.93202			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	22.28251		100.00000	22.22853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP26U	On 07/08/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.40000		105.09692	8.37000	105.21051				0.00	0	400,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.67253		100.65247				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.57134		100.55428				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.62192		100.60335				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.76793		101.75035				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.78165		101.76392				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.85016		101.83175				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.21403		100.19582				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.22482		100.20571				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.75500		104.73598	7.71500	104.82812				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.47000		104.04403	8.44000	104.15290				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.27500		104.56641	9.23000	104.80841				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.93000		105.23497	5.91000	105.24579				0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.45724		100.43987				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.47553		100.45748				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.31000		105.12385	9.27500	105.26519				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.24000		105.32899	7.16500	105.45917				0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.87467		100.85598				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.68000		101.44949	8.64000	101.55566				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.83632		100.81845				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.38000		101.41419	8.34000	101.52194				0.00	0	3,300,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.41000		103.67682	6.39000	103.67849				0.00	0	3,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN02U	On 13/01/2014	Spot Bond	100.00000		66.97248	100.00000	66.84982				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.29000		103.86940	7.21500	103.98941				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.32500		106.12978	8.28500	106.24486				0.00	0	1,600,000.00
MTN05	On 28/10/2013	Spot Bond	5.63500		102.27370	5.60500	102.26676				0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000		99.87306		99.85896				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.82178	100.00000	6.80525				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.18073	100.00000	0.18029				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		7.14246	100.00000	7.12516				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.22993	100.00000	7.21240				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.64675	100.89771	6.63052				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.73436	100.61875	6.71796				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		101.02987		101.01392				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		101.04032		101.02420				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		101.06647		101.04994				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		101.08400		101.06719				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		101.10317		101.08605				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		101.12058		101.10319				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		101.12914		101.11162				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		101.23398		101.21480				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		101.35602		101.33490				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.18073	100.00000	0.18029				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.18073	100.00000	0.18029				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.73500		98.31428	8.68500	98.60090				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.29180		100.27690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.73428			101.71860			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		101.12707			101.11059			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.82873			102.81354			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.34912			101.33305			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.90156			100.88384			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.89000		110.77528		6.81500	110.91066			0.00	0	2,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.98173			100.96183			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.65000		116.85238		8.62000	116.97781			0.00	0	1,900,000.00
NBK4	On 28/10/2024	Spot Bond	10.57500		32.17021		10.52500	32.32593			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34000		106.12425		7.26500	106.22845			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		99.96422			99.94620			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.96192			99.94281			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.73000		103.70289		6.70000	103.70442			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.76128			100.74508			0.00	0	35,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.54000		107.28018		7.46500	107.44331			0.00	0	700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.40728			100.38915			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.99751			100.97791			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.38920			100.36802			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.17642			100.15577			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.03698			100.01855			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.84268			100.82338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	83.99728			83.97880			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.79475			100.77655			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	99.85812			99.84000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.84408			99.82422			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.48237			101.46365			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.03856			100.01940			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	80.03219			80.01308			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.82121			100.80401			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.96936			100.95309			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.73414			100.71723			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.23711			100.21999			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.21122			101.19209			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.49924			100.48031			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.47002			100.45217			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.15296			100.13286			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.45209			100.43491			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.44286			100.42631			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.44250			100.42596			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.04000	108.35661		7.96500	108.48510			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.19000	103.95916		5.17000	103.94824			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.19000	105.37321		6.17000	105.36655			0.00	0	1,400,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.13847			100.12203			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.77000	115.06641		11.73000	115.19917			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.69097			111.67735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		101.01541			100.99156			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.13000		158.35442		2.17000	158.12230			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.36000		109.66834		8.32500	109.83283			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.56438			100.54803			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.53580			100.52004			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.53580			100.52004			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.99000		108.91048		8.95500	109.07003			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.98080			100.96331			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.36303			101.34756			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.92906			100.91251			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.91983			100.90345			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.95799			100.94092			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.19000		110.29732		9.15500	110.49262			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.99615			100.97839			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.95803			100.94096			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.98086			100.96337			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.39000		108.87973		9.35500	109.03577			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.05712			101.03827			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.01140			100.99336			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.99610			100.97834			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.28524			101.26226			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.19244			101.17114			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.02658			101.00827			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		135.52303		3.94500	135.49153			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.54000		105.92366		6.46500	105.96398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA018		On 30/11/2018	Spot Bond	8.14000	119.14957		8.11000	119.26625			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.53000	126.10128		8.48500	126.40189			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.02500	165.64995		2.06500	165.08804			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.08000	127.54316		9.03000	128.00144			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	99.98251			99.96516			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	99.98303			99.96617			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	101.77308			101.75502			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	101.38928			101.37149			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	0.00000	99.86625			99.85096			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.54200			100.62027			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.42977			100.41067			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	101.05947			101.03794			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	101.36813			101.34028			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.30680		100.00000	17.26487			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	21.70066		100.00000	21.64751			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	21.74217		100.00000	21.68892			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	21.76708		100.00000	21.71376			0.00	0	0.00
OCT1C1		On 18/10/2015	Spot Bond	100.00000	22.36481		100.00000	22.31004			0.00	0	0.00
OCT1D1		On 18/10/2015	Spot Bond	100.00000	23.02896		100.00000	22.97257			0.00	0	0.00
OCT1E1		On 18/10/2015	Spot Bond	100.00000	27.17991		100.00000	27.11335			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.32000	107.39527		6.24500	107.53982			0.00	0	4,300,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	6.64252		100.00000	6.62643			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	95.38000			95.34000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	28.50257		100.00000	28.43352			0.00	0	0.00
PCF03U		On 02/03/2016	Spot Bond	100.00000	9.58057		100.00000	9.55736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	0.00000	99.87837			99.86102			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.54697			100.53074			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.21192			100.19562			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	96.55163		100.00000	96.31085			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.99019			100.97563			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.80014			100.78559			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.33596			100.31760			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.06909			101.05287			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.47384			100.45735			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.46527			100.44908			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.62931			100.61352			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.52325			100.50490			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.49330			100.47614			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.47540			100.45885			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.51462			100.49656			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.55311			100.53372			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.51663			100.49865			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.49408			100.47689			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.58610			100.56557			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.54382			100.52490			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.51586			100.49791			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.89918			101.88218			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.96037			101.94280			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.98790			101.97008			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	102.04908			102.03070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1C1		On 27/01/2028	Spot Bond	0.00000	102.31210			102.29131			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	102.37326			102.35190			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	101.12015			101.10248			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	101.54924			101.52936			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.09000	112.72677		6.01500	112.79686			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.81000	93.55601		5.79000	93.56264			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.82000	38.54189		7.77000	38.76504			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	6.09000	119.33409		6.01500	119.47926			30,240,711,060,000.00	4,965,634,000	15,892,930,000.00
R158		On 15/09/2015	Spot Bond	6.09000	112.72677		6.01500	112.79686			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.99000	88.01491		5.91500	88.13972			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.09000	125.55667		6.01500	125.77714			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.92000	83.14914		5.84500	83.32793			0.00	0	0.00
R179		On 01/08/2013	Spot Bond	5.14000	104.77868		5.12000	104.76487			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.00000	121.08484		7.95000	121.52414			73,408,512,000,000.00	9,176,064,000	13,815,156,000.00
R187P		On 21/12/2026	Spot Bond	7.74000	36.06694		7.69000	36.29339			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.66000	33.80308		7.61000	34.03186			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.62000	275.19444		1.66000	274.23138			111,618,000,000.00	68,900,000	168,125,280.00
R201		On 21/12/2014	Spot Bond	5.44000	105.10666		5.42000	105.11932			2,047,561,600,000.00	376,390,000	1,078,075,000.00
R202		On 07/12/2033	Spot Bond	2.18000	205.28595		2.22000	204.00670			499,983,000,000.00	229,350,000	1,477,915,200.00
R2023		On 28/02/2023	Spot Bond	7.68500	103.35018		7.63500	103.66654			18,466,209,650,000.00	2,402,890,000	5,363,598,000.00
R203		On 15/09/2017	Spot Bond	6.82000	107.87242		6.78000	108.00036			7,216,985,380,000.00	1,058,209,000	6,553,270,000.00
R2037		On 31/01/2037	Spot Bond	8.50000	14.13920		8.50000	8.50000			0.00	0	0.00
R204		On 21/12/2018	Spot Bond	7.05000	104.78437		7.02000	104.90158			8,707,599,722,400.00	1,235,120,528	5,756,883,999.00
R2048		On 28/02/2048	Spot Bond	8.94500	101.21265		8.93000	101.34547			14,295,415,379,630.00	1,598,145,934	3,568,402,475.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R205	On 31/03/2014	Spot Bond	100.00000		56.17767	100.00000	56.04158				0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.45000		101.00515	5.42000	101.00526				2,209,157,500,000.00	405,350,000	2,484,362,000.00
R207	On 15/01/2020	Spot Bond	7.31000		99.73283	7.27500	99.89172				17,710,975,020,000.00	2,422,842,000	4,282,084,105.00
R208	On 31/03/2021	Spot Bond	7.45000		97.92875	7.40500	98.16342				22,487,408,753,600.00	3,018,444,128	7,997,265,112.00
R209	On 31/03/2036	Spot Bond	8.73000		77.50222	8.68500	77.84149				29,326,322,340,000.00	3,359,258,000	9,165,189,877.00
R210	On 31/03/2028	Spot Bond	1.95000		158.94015	2.04000	157.17457				1,143,480,000,000.00	586,400,000	443,566,000.00
R211	On 31/01/2017	Spot Bond	0.02000		129.52306	0.02000	129.50672				800,000,000.00	40,000,000	113,020,000.00
R212	On 31/01/2022	Spot Bond	1.40000		131.79571	1.52000	130.58097				70,000,000,000.00	50,000,000	972,309,000.00
R213	On 28/02/2031	Spot Bond	8.54000		88.72855	8.52500	88.83002				21,619,061,240,000.00	2,531,506,000	6,514,498,000.00
R214	On 28/02/2041	Spot Bond	8.85000		78.31661	8.81500	78.58553				7,141,684,500,000.00	806,970,000	7,766,274,000.00
R224C	On 15/09/2013	Spot Bond	5.20000		99.15245	5.18000	99.14173				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.30000		96.59108	5.28000	96.58988				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.41000		93.98033	5.39000	93.98803				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.15000		90.41715	6.07500	90.51193				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.99000		88.01491	5.91500	88.13972				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.91000		85.63250	5.83500	85.78541				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.92000		83.14914	5.84500	83.32793				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.47500		97.69918	5.45500	97.69313				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.49500		95.08892	5.47500	95.09208				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.44500		92.61059	5.42500	92.62282				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.06000		89.12243	5.98500	89.23331				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.93000		86.76704	5.85500	86.90701				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.91000		84.31644	5.83500	84.48329				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.97000		81.73293	5.89500	81.92432				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.79500		76.90972	6.75500	77.01274				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond		6.84500	74.22346		6.80500	74.33713			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.05500	71.05290		7.02500	71.14104			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.03500	68.70393		7.00500	68.79917			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.01500	66.44546		6.98500	66.54726			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.00500	64.23375		6.97500	64.34151			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.27000	60.96952		7.23500	61.10051			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.25000	58.91542		7.21500	59.05201			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.37000	56.33496		7.32500	56.51806			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.34000	54.46547		7.29500	54.65443			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.31000	52.67328		7.26500	52.86757			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.28000	50.95483		7.23500	51.15396			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.24000	49.35401		7.19500	49.55773			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.20000	47.82196		7.15500	48.02988			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.94000	42.69974		7.89000	42.91571			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.90000	41.25029		7.85000	41.46898			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.86000	39.86541		7.81000	40.08649			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.82000	38.54189		7.77000	38.76504			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.78000	37.27669		7.73000	37.50162			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.74000	36.06694		7.69000	36.29339			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.70000	34.90993		7.65000	35.13765			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.66000	33.80308		7.61000	34.03186			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.78607			100.75860			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	100.04582			100.02289			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.09479			101.07327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.04895			100.09074			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.52807		100.00000	12.49772			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.76685		100.00000	2.76007			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.73460			100.71646			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.65305			100.63512			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.63449			100.61877			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.72907			100.71107			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.60548			100.59034			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.34316			100.32441			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.66410			100.64531			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.41356			100.39516			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	90.30679		100.00000	90.09023			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.36157			100.34580			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.59927			100.58466			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	99.98252			99.96512			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.04743			101.02943			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.20824			100.19130			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.87319			101.85543			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.35118			101.33240			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.92256			100.90792			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.10283			100.08814			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.79454			100.77632			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	102.39082			102.36425			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.45685			100.42818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	102.41928			102.38745			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	102.15435			102.12606			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	102.15435			102.12606			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	101.11302			101.09277			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.71144			100.69086			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.14226			100.12092			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.55557			100.52719			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.62260			100.59084			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.97306			100.94638			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	99.90364			99.88407			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.16883		12.35000	108.13303			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.80346			100.78144			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	102.40947			102.37776			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.60125		100.00000	13.56830			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	100.74794			100.72739			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		100.00000	31.94550		100.00000	31.64063			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	101.00864			100.98706			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	58.22353		100.00000	58.08248			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.13616			101.11382			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	99.92845		5.25000	99.91414			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.03492		100.00000	1.03244			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.63253		100.00000	5.61889			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	10.37893		100.00000	10.35379			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.15140		100.00000	13.05395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		102.39500			102.35928			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.22950			103.18759			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75000		109.11402	8.70500		109.34967			0.00	0	3,100,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.55388			96.93207			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.39000		111.59254	7.31500		111.80391			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.08504			101.06489			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.87000		104.00794	8.83000		104.12851			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.88801			99.86905			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.57842			100.55816			0.00	1,000,000	11,000,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		101.55998			101.53959			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.86255			99.84259			0.00	0	272,706.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.86562			99.84607			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.39000		105.20925	7.31500		105.31988			0.00	0	12,300,000.00
SBK9	On 10/04/2018	Spot Bond	8.65000		101.27280	8.62000		101.36342			0.00	0	5,100,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000		132.80298	1.62000		132.78045			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120		166.04675	-0.90120		166.02999			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.55000		116.19394	7.47500		116.32930			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.41000		116.49015	7.33500		116.62642			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.34000		116.63863	7.26500		116.77537			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22000		102.86558	8.18000		102.98208			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.48500		116.33134	7.41000		116.46712			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.45000		116.40541	7.37500		116.54142			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.51934			100.50112			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.55457			100.54189			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.52846			100.50504			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.26632			100.24641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000		96.48708	100.00000	96.23840				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.87000		106.42052	7.83000	106.54182				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		101.20608		101.18912				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.41441		100.39813				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.42264		100.40383				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.82886	100.00000	1.82482				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.43826		100.41878				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.10000		106.66507	9.05500	106.89983				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.65000		104.60177	9.60000	104.94708				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.26599		101.24598				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.44640		101.43032				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.29995		101.28242				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.99707		100.97856				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.54000		102.77807	8.51000	102.89219				0.00	0	4,900,000.00
SBS3	On 25/05/2026	Spot Bond	8.70000		97.33898	8.65000	97.68988				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.15000		98.26897	9.10500	98.49878				0.00	0	1,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.27000		111.22351	7.19500	111.41304				0.00	0	1,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.15000		263.34663	2.19000	262.21222				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.72000		126.50164	0.72000	126.48322				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		107.52000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		5.94125		100.00000	5.92685			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		124.10269		1.29000	124.08269			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.85203		6.50000	101.83423			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.56455			100.54370			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.35857			100.33901			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.81539			101.79603			0.00	25,000,000	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.92000		99.86613		8.88000	99.97285			223,000,000,000.00	25,000,000	26,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.43833			101.41882			0.00	0	25,032,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.12990			100.11031			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.47273			100.45439			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.42911			100.41206			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.30135			100.28544			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.10500		104.34676		5.08500	104.33394			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.39000		110.13430		7.31500	110.32370			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.27000		102.69224		8.23000	102.80835			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.14825			101.13132			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.02151			101.00363			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.19224			101.17509			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.02933			101.01131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.12000		104.38050		8.08000	104.46352			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.30967			100.29297			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.01619			99.99982			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.01703			99.99993			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.13000		96.69971		9.08500	96.89216			0.00	0	36,300,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.86060			100.84089			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.42254			100.40188			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		99.85275			99.83396			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.05800		89.36907		9.01300	89.57379			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.12000		89.05847		9.07500	89.26212			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.68500		103.38322		6.66500	103.39208			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.57000		93.56717		8.53500	93.71069			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.56178			100.54201			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.00000		103.63269		7.96000	103.75093			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.99000		117.38494		6.91500	117.52400			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000		101.78877		2.53000	101.46115			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.00000		100.55879		7.97000	100.66748			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000		99.51011			99.49570			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		99.51082			99.49643			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		99.40867			99.39425			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		99.37944			99.36501			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		99.21863			99.20416			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		99.09446			99.07986			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000		99.89898			99.88455			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000		99.81010		99.79549				0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000		99.00381		99.00020				0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000		99.87042		99.85602				0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000		99.82698		99.81256				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000		99.72529		99.71083				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		99.61111		99.59670				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		99.59692		99.58252				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		99.56787		99.55347				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		99.58160		99.56718				0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000		99.52311		99.50866				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.65000		115.48006	6.57500	115.62292				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.56000		105.92512	8.51000	106.28456				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		50.63935	100.00000	50.52789				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.50764	100.00000	43.40109				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		16.05199	100.00000	16.01310				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.66000		103.49303	6.63000	103.49444				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.98457		99.96905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS111	On 29/07/2013	Spot Bond	0.00000		99.83075			99.81664			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.24997			101.23354			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		99.71741			99.70328			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.47303			100.45870			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.29892			101.28256			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.34000		107.71706		7.26500	107.90110			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.66041			100.64444			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.97668			100.96074			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		101.01938			101.00359			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.98219			99.96440			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.98164			99.96330			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.97879		7.83000	99.95758			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.98249			99.96500			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.98181			99.96363			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		99.98036			99.96073			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.98249			99.96500			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.98181			99.96363			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		99.97943		7.16000	99.95887			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.98047			99.96095			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.98058			99.96117			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.97795			99.95591			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		99.97831			99.95662			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		99.96754			99.93512			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		99.96878			99.93757			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		99.98279			99.96552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.75548		101.06155	5.74126			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	99.98260			99.96522			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	104.17790			104.15993			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	99.98015			99.96029			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	99.97905			99.95810			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	99.96743			99.93490			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	99.98359			99.96710			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	99.98320			99.96634			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	99.98293			99.96579			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	99.98320			99.96634			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	99.98293			99.96579			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	99.98279			99.96552			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	99.98337			99.96667			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	99.98293			99.96579			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	99.98141			99.96280			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	99.98141			99.96280			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	99.98141			99.96280			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	99.97921			99.95844			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	99.97866			99.95736			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	99.97935			99.95872			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	99.96827			99.93694			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	99.96757			99.93558			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	99.96785			99.93613			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.36638			100.35035			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.04000	108.83855		7.96500	108.94314			0.00	0	1,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL20		On 22/02/2020	Spot Bond	7.48500	94.78597	7.45000	94.93635			0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	7.76000	106.97682	7.72000	107.10442			0.00	0	1,000,900,000.00
TN20		On 17/09/2020	Spot Bond	8.44000	114.36963	8.39500	114.59933			236,320,000.00	28,000	259,389,249.00
TN23		On 06/11/2023	Spot Bond	8.70000	116.18685	8.65000	116.52821			435,243,600,000.00	50,028,000	91,214,000.00
TN25		On 19/08/2025	Spot Bond	8.99000	107.58229	8.94000	107.93068			0.00	0	194,000,000.00
TN27		On 14/11/2027	Spot Bond	9.07500	100.13787	9.02500	100.50751			0.00	0	34,250,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	101.42781		101.41157			0.00	0	269,764.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	101.36218		101.34545			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	101.12878		101.11097			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	101.16146		101.14313			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	101.16481		101.14642			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	101.32601		101.30502			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	101.66023		101.63387			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.19955		100.18180			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.20769		100.18927			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.21256		100.19373			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.62592	10.00000	99.59925			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.63522	9.75000	99.60921			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.64497	100.00000	9.62010			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	99.68521		99.67090			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	96.98860		96.97384			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	98.66790		98.65342			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	95.97343		95.95873			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	98.48425		98.46995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP142		On 25/04/2014	Spot Bond	0.00000	95.88074			95.86613			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	98.29990			98.28574			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	95.66735			95.65301			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	95.37516			95.36052			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	97.59579			97.58104			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	97.39225			97.37743			0.00	0	0.00
TWC008		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
TWC011		On 17/07/2013	Spot Bond	0.00000	101.25937			101.24473			0.00	0	0.00
TWC012		On 22/07/2013	Spot Bond	0.00000	101.30330			101.28866			0.00	0	0.00
TWC013		On 08/08/2013	Spot Bond	0.00000	101.02123			101.00664			0.00	0	0.00
TWC014		On 14/08/2013	Spot Bond	0.00000	100.93370			100.91911			0.00	0	0.00
TWC015		On 16/08/2013	Spot Bond	0.00000	100.90452			100.88993			0.00	0	0.00
TWC016		On 21/08/2013	Spot Bond	0.00000	100.83158			100.81699			0.00	0	0.00
TWC018		On 31/07/2013	Spot Bond	0.00000	100.17267			100.15828			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.13271			100.11796			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.10337			100.08860			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.07370		100.00000	80.21978			0.00	419,000,000	356,000,000.00
TWC022		On 16/10/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
TWCJ02		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ03		On 14/08/2013	Spot Bond	0.00000	101.08274			101.06582			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
TWCM02		On 15/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM03		On 14/08/2013	Spot Bond	0.00000	100.93721			100.92256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM04	On 16/10/2013	Spot Bond	100.00000		80.04386		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.85000		114.06691		8.80500	114.30236			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.55691			100.54098			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		99.96151			99.94214			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.19997			100.17670			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.16000		106.92625		9.12000	107.03893			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		96.26299		100.00000	96.01615			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		95.64205		100.00000	95.40878			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		96.40489		100.00000	96.15769			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.28475			100.26973			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.30159			100.28504			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.23670			101.21906			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.28240			101.26411			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.28439			101.26606			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.33801			100.31954			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.34836			100.32934			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.73247			100.71782			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		134.22000			133.59000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.45000		117.23221		6.37500	117.42493			0.00	0	92,600,000.00
WS05	On 01/08/2018	Spot Bond	0.33000		246.81101		0.33000	246.77777			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.49000		105.54975		6.41500	105.66527			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.32500		106.75651		7.28500	106.87293			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.60500		107.70853		7.57500	107.83235			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.93500		106.75977		7.90000	106.92639			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.99000		107.01974		7.94500	107.26612			0.00	0	14,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	5.41500	99.33682		5.39500	99.32467			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.47500	98.00078		5.45500	97.99359			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.04000	89.02411		5.96500	89.13662			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.46500	96.27064		5.44500	96.26972			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.47500	94.97858		5.45500	94.98233			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.97000	87.56743		5.89500	87.69758			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.45500	92.89419		5.43500	92.90542			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.04000	89.00972		5.96500	89.12238			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.99500	65.27639		6.96500	65.38172			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.45439		100.00000	11.43266			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04612		100.00000	0.04604			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.45439		100.00000	11.43266			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	30.69106		100.00000	30.63283			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	31.39849		100.00000	31.33892			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	29.43524		100.00000	29.37940			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	29.43524		100.00000	29.37940			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.91097		100.00000	27.85802			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.91097		100.00000	27.85802			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	26.41542		100.00000	26.36530			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	26.41542		100.00000	26.36530			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.85798		100.00000	24.81082			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.85798		100.00000	24.81082			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.43683		100.00000	23.39236			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.43683		100.00000	23.39236			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.05501		100.00000	22.01316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA020		On 21/09/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316				0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730				0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	14.77363	100.00000	14.74560				0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	13.95548	100.00000	13.92901				0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	13.13268	100.00000	13.10776				0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	13.13268	100.00000	13.10776				0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.42899	100.00000	12.40541				0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.74069	100.00000	11.71841				0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.04846	100.00000	11.02750				0.00	0	0.00

Total for j-Bonds : **289,617,716,941,350.00** **8,515,917,146** **02 945 870 427.00**

Grand Total: **289,617,716,941,350.00** **8,515,971,033** **02 948 049 627.00**