



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/07/2013

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	10.06	Call	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry			10.03190	10.03190	10.03190	10.03190		0.00	0	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Put	28.10000	0.02810	28.10000	0.02810		0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	710.27300	0.71027	769.61040	0.76961	23.92	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	1.37300	0.00137	1.91040	0.00191	23.92	0.00	0	1,400.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	1.47370	0.00147	2.03360	0.00203	23.84	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	720.17890	0.72018	779.49440	0.77949	23.99	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	1.27890	0.00128	1.79440	0.00179	23.99	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	53.30860	0.05331	52.79090	0.05279	18.06	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	162.20860	0.16221	220.49090	0.22049	18.06	0.00	0	2,800.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,608.91220	1.60891	1,667.72770	1.66773	34.76	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.01220	0.00001	0.02770	0.00003	34.76	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	19.90000	0.01990	36.79630	0.03680	22.19	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	371.00000	0.37100	329.09630	0.32910	22.19	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	239.11110	0.23911	207.93920	0.20794	20.02	0.00	0	0.00
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	38.01110	0.03801	65.63920	0.06564	20.02	0.00	0	1,000.00
\$ / R	On 22/07/2013	Any day expiry			9.90890	9.90890	9.96770	9.96770	16.98	2,477,525.00	250	600.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	700.37370	0.70037	759.73360	0.75973	23.84	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,714.63070	1.71463	1,773.56330	1.77356	31.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.03070	0.00003	0.06330	0.00006	31.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	422.12420	0.42212	481.21210	0.48121	19.57	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,664.63670	1.66464	1,723.57790	1.72358	30.83	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.03670	0.00004	0.07790	0.00008	30.83	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	27.97590	0.02798	27.68110	0.02768	19.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry			9.91460	9.91460	9.97350	9.97350	17.11	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	571.84660	0.57185	631.90630	0.63191	20.58	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	17.52420	0.01752	17.71210	0.01771	19.57	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,814.62160	1.81462	1,873.54190	1.87354	32.55	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	41.47640	0.04148	64.43270	0.06443	20.16	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	1.27950	0.00128	2.41660	0.00242	22.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	875.72960	0.87573	935.71980	0.93572	22.53	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	1.12960	0.00113	2.21980	0.00222	22.53	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.02160	0.00002	0.04190	0.00004	32.55	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	7.24660	0.00725	8.40630	0.00841	20.58	0.00	0	0.00

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	326.87640	0.32688	290.93270	0.29093	326.876	20.16	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.06340	0.00006	0.14540	0.00015	0.063	29.12	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	89.71500	0.08972	83.46870	0.08347	89.715	17.42	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	154.31500	0.15431	206.96870	0.20697	154.315	17.42	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	865.80230	0.86580	925.81610	0.92582	865.802	22.46	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	1.20230	0.00120	2.31610	0.00232	1.202	22.46	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	855.87950	0.85588	915.91660	0.91592	855.879	22.40	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	342.57590	0.34258	401.18110	0.40118	342.576	19.00	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	45.73530	0.04574	44.13100	0.04413	45.735	18.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	260.33530	0.26034	317.63100	0.31763	260.335	18.37	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,614.64400	1.61464	1,673.59580	1.67360	1,614.644	30.26	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.04400	0.00004	0.09580	0.00010	0.044	30.26	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,514.66340	1.51466	1,573.64540	1.57365	1,514.663	29.12	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	825.30680	0.82531	884.78960	0.88479	825.307	20.76	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	3.60680	0.00361	4.08960	0.00409	3.607	20.76	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	815.46550	0.81547	874.95740	0.87496	815.466	20.67	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	3.76550	0.00377	4.25740	0.00426	3.766	20.67	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	835.15490	0.83515	894.62820	0.89463	835.155	20.84	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	3.45490	0.00345	3.92820	0.00393	3.455	20.84	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			9.92170	9.92170	9.98070	9.98070		16.60	0.00	0	50,000.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	681.88180	0.68188	740.14530	0.74015	681.882	15.54	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	23.18180	0.02318	21.94530	0.02195	23.182	15.54	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	672.83500	0.67284	731.03380	0.73103	672.835	15.53	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	24.13500	0.02414	22.83380	0.02283	24.135	15.53	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	690.96010	0.69096	749.28600	0.74929	690.960	15.55	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	22.26010	0.02226	21.08600	0.02109	22.260	15.55	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.44790	0.00045	0.47260	0.00047	0.448	20.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.95870	9.95870	10.01820	10.01820		16.24	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	105.43450	0.10543	95.99150	0.09599	105.435	15.78	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.60920	0.00061	0.64510	0.00065	0.609	19.76	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	364.13450	0.36413	414.19150	0.41419	364.134	15.78	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	501.73340	0.50173	556.42470	0.55642	501.733	15.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,709.22220	1.70922	1,768.75210	1.76875	1,709.222	20.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.52220	0.00052	0.55210	0.00055	0.522	20.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	74.77810	0.07478	68.00730	0.06801	74.778	15.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	433.47810	0.43348	486.20730	0.48621	433.478	15.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,659.30920	1.65931	1,718.84510	1.71885	1,659.309	19.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	736.80550	0.73681	795.40510	0.79541	736.806	15.63	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	18.10550	0.01811	17.20510	0.01721	18.105	15.63	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	160.68020	0.16068	146.70820	0.14671	160.680	16.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	279.38020	0.27938	324.90820	0.32491	279.380	16.04	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,759.14790	1.75915	1,818.67260	1.81867	1,759.148	20.34	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	53.03340	0.05303	48.22470	0.04822	53.033	15.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	458.25010	0.45825	507.77650	0.50778	458.250	15.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	119.65010	0.11965	109.27650	0.10928	119.650	15.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	451.66680	0.45167	500.93800	0.50094	451.667	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	123.06680	0.12307	112.43800	0.11244	123.067	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	464.89370	0.46489	514.67390	0.51467	464.894	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	116.29370	0.11629	106.17390	0.10617	116.294	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,245.30360	1.24530	1,305.15420	1.30515	1,245.304	16.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	6.70360	0.00670	6.65420	0.00665	6.704	16.57	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	404.19410	0.40419	375.49090	0.37549	404.194	17.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	686.65370	0.68665	743.13740	0.74314	686.654	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	56.18180	0.05618	52.16680	0.05217	56.182	15.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	644.78180	0.64478	700.66680	0.70067	644.782	15.34	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	312.49890	0.31250	354.85110	0.35485	312.499	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,688.69410	2.68869	2,748.60760	2.74861	2,688.694	22.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013			Foreign Exchange Future		7.30	Put	0.09410	0.00009						
\$ / R	On	16/09/2013			Foreign Exchange Future		8.50	Call	1,491.80590	1.49181		0.10760	0.00011	0.094	22.72	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.50	Put	3.20590	0.00321		1,551.69890	1.55170	1,491.806	17.59	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	56.83200	0.05683		3.19890	0.00320	3.206	17.59	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	1,068.23200	1.06823		69.06320	0.06906	56.832	20.44	45,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.30	Call	729.48880	0.72949		1,020.56320	1.02056	1,068.232	20.44	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.30	Put	40.88880	0.04089		786.49850	0.78650	729.489	15.39	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.85	Put	199.91520	0.19992		37.99850	0.03800	40.889	15.39	75,438.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.85	Call	338.51520	0.33852		183.90810	0.18391	199.915	16.03	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.00	Call	1,002.44450	1.00244		382.40810	0.38241	338.515	16.03	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.00	Put	13.84450	0.01384		1,062.11130	1.06211	1,002.444	15.56	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Put	490.32010	0.49032		13.61130	0.01361	13.845	15.56	6,202.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.32	Call	158.92010	0.15892		457.88440	0.45788	490.320	17.57	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.20	Put	29.13750	0.02914		186.38440	0.18638	158.920	17.57	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.20	Call	817.73750	0.81774		27.10420	0.02710	29.138	15.45	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.70	Call	1,294.38960	1.29439		875.60420	0.87560	817.738	15.45	12,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.70	Put	5.78960	0.00579		1,354.25480	1.35425	1,294.390	16.78	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.80	Call	1,196.35850	1.19636		5.75480	0.00575	5.790	16.78	12,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.80	Put	7.75850	0.00776		1,256.18910	1.25619	1,196.359	16.37	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.80	Put	177.49050	0.17749		7.68910	0.00769	7.759	16.37	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.80	Call	366.09050	0.36609		162.97950	0.16298	177.490	15.92	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	37.80880	0.03781		411.47950	0.41148	366.091	15.92	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	26.00480	0.02600		46.52220	0.04652	37.809	21.73	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,637.40480	1.63740		32.29990	0.03230	26.005	23.02	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.55	Put	88.82870	0.08883		1,583.79990	1.58380	1,637.405	23.02	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	842.86690	0.84287		80.85000	0.08085	88.829	15.39	43,095.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	81.46690	0.08147		799.39700	0.79940	842.867	19.34	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.00	Call	265.05550	0.26506		97.89700	0.09790	81.467	19.34	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.00	Put	276.45550	0.27646		304.22940	0.30423	265.055	16.35	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	887.08490	0.88708		255.72940	0.25573	276.455	16.35	26,069.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	75.68490	0.07568		842.67250	0.84267	887.085	19.56	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.85	Call	1,147.57470	1.14757		91.17250	0.09117	75.685	19.56	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		8.85	Put	8.97470	0.00897		1,207.37900	1.20738	1,147.575	16.17	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.70	Call	425.96160	0.42596		8.87900	0.00888	8.975	16.17	2,193.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.70	Put	137.36160	0.13736		474.17670	0.47418	425.962	15.71	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.50	Call	564.24430	0.56424		125.67670	0.12568	137.362	15.71	3,201.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Put	551.08220	0.55108		618.69380	0.61869	564.244	15.28	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Call	139.68220	0.13968		70.19380	0.07019	75.644	15.28	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.30	Put	475.52900	0.47553		516.31790	0.51632	551.082	17.87	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.30	Call	164.12900	0.16413		164.81790	0.16482	139.682	17.87	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.75	Call	395.23970	0.39524		443.69690	0.44370	475.529	17.49	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		9.75	Put	156.63970	0.15664		192.19690	0.19220	164.129	17.49	35,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	18.50880	0.01851		442.07170	0.44207	395.240	15.81	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,929.90880	1.92991		143.57170	0.14357	156.640	15.81	1,600.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	2,276.53140	2.27653		23.15260	0.02315	18.509	24.31	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	630.31030	0.63031		1,874.65260	1.87465	1,929.909	24.31	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	118.91030	0.11891		2,219.85910	2.21986	2,276.531	26.49	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.06	Put	312.49530	0.31250		592.83510	0.59284	630.310	18.25	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	713.42810	0.71343		141.33510	0.14134	118.910	18.25	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	102.02810	0.10203		288.42460	0.28842	312.495	16.57	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.12	Put	350.54500	0.35054		673.13120	0.67313	713.428	18.69	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.12	Call	219.14500	0.21915		121.63120	0.12163	102.028	18.69	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	755.99180	0.75599		324.46060	0.32446	350.545	16.80	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	94.59180	0.09459		252.96060	0.25296	219.145	16.80	2,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Put	453.66010	0.45366		714.57800	0.71458	755.992	18.91	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Call	172.26010	0.17226		113.07800	0.11308	94.592	18.91	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Put	453.66010	0.45366		422.74790	0.42275	453.660	17.37	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.27	Call	172.26010	0.17226		201.24790	0.20125	172.260	17.37	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	226.24580	0.22625		260.72930	0.26073	226.246	16.73	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	337.64580	0.33765		312.22930	0.31223	337.646	16.73	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	799.15340	0.79915		756.68320	0.75668	799.153	19.13	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	14.07320	0.01407		17.01080	0.01701	14.073	28.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,525.47320	2.52547		2,468.51080	2.46851	2,525.473	28.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	208.88570	0.20889		241.70840	0.24171	208.886	16.92	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	370.28570	0.37029		343.20840	0.34321	370.286	16.92	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future			9.98860	9.98860		10.04850	10.04850		16.35	0.00	50,113	657,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	48.05370	0.04805		44.63740	0.04464	48.054	15.37	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	527.42870	0.52743		579.35000	0.57935	527.429	15.39	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	223.89890	0.22390		206.35110	0.20635	223.899	16.13	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	192.79410	0.19279		223.99090	0.22399	192.794	17.11	0.00	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	241.09530	0.24110		276.92460	0.27692	241.095	16.57	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,349.20880	1.34921		1,298.02220	1.29802	1,349.209	21.73	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	87.75340	0.08775		105.18320	0.10518	87.753	19.13	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	15.13140	0.01513		18.35910	0.01836	15.131	26.49	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Put	46.64810	0.04665		43.35430	0.04335	46.648	15.37	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Call	736.60550	0.73661		793.10760	0.79311	736.606	15.36	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Put	48.10550	0.04811		44.70760	0.04471	48.106	15.36	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Call	753.72710	0.75373		810.43480	0.81043	753.727	15.37	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Put	45.22710	0.04523		42.03480	0.04203	45.227	15.37	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Call	762.33990	0.76234		819.14670	0.81915	762.340	15.38	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Put	43.83990	0.04384		40.74670	0.04075	43.840	15.38	0.00	0	1,200.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Put	223.70360	0.22370		206.57320	0.20657	223.704	16.07	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Call	342.20360	0.34220		384.97320	0.38497	342.204	16.07	0.00	0	2,400.00
\$ / R	On	23/09/2013	Any day expiry			9.99850	9.99850		10.05840	10.05840		16.32	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Call	745.14810	0.74515		801.75430	0.80175	745.148	15.37	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Call	795.10450	0.79510		852.03330	0.85203	795.104	15.41	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Put	42.40450	0.04240		39.43330	0.03943	42.404	15.41	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Call	786.43380	0.78643		843.26960	0.84327	786.434	15.41	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Put	43.73380	0.04373		40.66960	0.04067	43.734	15.41	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Call	803.80780	0.80381		860.82820	0.86083	803.808	15.42	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Put	41.10780	0.04111		38.22820	0.03823	41.108	15.42	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry			10.00270	10.00270		10.06260	10.06260		16.34	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Call	453.42910	0.45343		501.04850	0.50105	453.429	15.71	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Call	1,804.65220	1.80465		1,864.56970	1.86457	1,804.652	18.42	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Call	518.62600	0.51863		568.70560	0.56871	518.626	15.50	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Call	1,705.30870	1.70531		1,765.22340	1.76522	1,705.309	18.06	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Put	2.60870	0.00261		2.62340	0.00262	2.609	18.06	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	150.72910	0.15073		138.44850	0.13845	150.729	15.71	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Put	1.95220	0.00195		1.96970	0.00197	1.952	18.42	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Put	89.49210	0.08949		82.90240	0.08290	89.492	15.31	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Call	582.19210	0.58219		635.50240	0.63550	582.192	15.31	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Call	1,754.95740	1.75496		1,814.87400	1.81487	1,754.957	18.24	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Put	2.25740	0.00226		2.27400	0.00227	2.257	18.24	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Put	115.92600	0.11593		106.10560	0.10611	115.926	15.50	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	727.98430	0.72798		782.75960	0.78276	727.984	15.28	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	88.58430	0.08858		83.05960	0.08306	88.584	15.28	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	720.13560	0.72014		774.77980	0.77478	720.136	15.28	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	90.73560	0.09074		85.07980	0.08508	90.736	15.28	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	735.87020	0.73587		790.77710	0.79078	735.870	15.28	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	104.47850	0.10448		97.98160	0.09798	104.479	15.27	0.00	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	359.49410	0.35949		336.61490	0.33661	359.494	16.47	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	328.89410	0.32889		366.31490	0.36631	328.894	16.47	0.00	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry			10.03940	10.03940		10.09970	10.09970		16.40	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	673.87850	0.67388		727.68160	0.72768	673.879	15.27	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	86.47020	0.08647		81.07710	0.08108	86.470	15.28	0.00	0	0.00

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	9.50	Call	659.16010	0.65916	712.59660	0.71260	659.160	15.32	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	115.36010	0.11536	108.49660	0.10850	115.360	15.32	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	651.74310	0.65174	705.02470	0.70502	651.743	15.31	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	117.94310	0.11794	110.92470	0.11092	117.943	15.31	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	666.61870	0.66662	720.20780	0.72021	666.619	15.32	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	112.81870	0.11282	106.10780	0.10611	112.819	15.32	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.04380	10.04380	10.10410	10.10410		16.44	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	622.51570	0.62252	675.13600	0.67514	622.516	15.31	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	128.71570	0.12872	121.03600	0.12104	128.716	15.31	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	381.52200	0.38152	357.42250	0.35742	381.522	16.61	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	325.32200	0.32532	361.52250	0.36152	325.322	16.61	0.00	0	6,000.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	710.61140	0.71061	765.14070	0.76514	710.611	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	102.51140	0.10251	96.54070	0.09654	102.511	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	702.95960	0.70296	757.34780	0.75735	702.960	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	104.85960	0.10486	98.74780	0.09875	104.860	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	718.30240	0.71830	772.97050	0.77297	718.302	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	100.20240	0.10020	94.37050	0.09437	100.202	15.28	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.04810	10.04810	10.10860	10.10860		16.40	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,803.24240	1.80324	1,863.55140	1.86355	1,803.242	17.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	532.39210	0.53239	579.94590	0.57995	532.392	15.60	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	5.14240	0.00514	4.95140	0.00495	5.142	17.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	147.22420	0.14722	136.50790	0.13651	147.224	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	595.32420	0.59532	645.10790	0.64511	595.324	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,753.98300	1.75398	1,814.27280	1.81427	1,753.983	17.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	5.88300	0.00588	5.67280	0.00567	5.883	17.20	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	184.29210	0.18429	171.34590	0.17135	184.292	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	778.48540	0.77849	833.80040	0.83380	778.485	15.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	127.18540	0.12719	121.20040	0.12120	127.185	15.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	771.02110	0.77102	826.20880	0.82621	771.021	15.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	785.98570	0.78599	841.42450	0.84142	785.986	15.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	124.68570	0.12469	118.82450	0.11882	124.686	15.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,803.09580	1.80310	1,864.50280	1.86450	1,803.096	17.28	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.09130	10.09130	10.15260	10.15260		16.56	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	129.72110	0.12972	123.60880	0.12361	129.721	15.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	11.79580	0.01180	11.90280	0.01190	11.796	17.28	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	210.81350	0.21081	198.18400	0.19818	210.813	15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	602.11350	0.60211	650.78400	0.65078	602.113	15.60	0.00	0	7,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,401.44560	1.40145	1,463.12780	1.46313	1,401.446	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	37.14560	0.03715	37.02780	0.03703	37.146	16.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	219.10600	0.21911	206.96130	0.20696	219.106	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	643.40600	0.64341	693.06130	0.69306	643.406	15.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	528.02730	0.52803	502.42760	0.50243	528.027	17.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	372.32730	0.37233	408.52760	0.40853	372.327	17.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	275.04390	0.27504	304.08580	0.30409	275.044	18.05	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	147.34120	0.14734	164.46730	0.16447	147.341	20.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,517.16510	1.51717	1,470.76440	1.47076	1,517.165	20.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	81.35870	0.08136	86.51520	0.08652	81.359	25.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	61.39100	0.06139	60.60930	0.06061	61.391	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	637.50280	0.63750	686.96090	0.68696	637.503	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	266.57860	0.26658	252.18960	0.25219	266.579	15.84	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	436.14080	0.43614	477.05110	0.47705	436.141	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	330.15280	0.33015	363.42560	0.36343	330.153	17.45	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	723.49940	0.72350	691.76340	0.69176	723.499	17.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.11430	10.11430	10.17610	10.17610		16.55	0.00	1,979	83,565.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	251.87970	0.25188	278.74730	0.27875	251.880	18.37	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,467.05870	2.46706	2,410.41520	2.41042	2,467.059	25.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	760.74390	0.76074	727.98580	0.72799	760.744	18.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	1,251.49520	1.25150	1,208.75530	1.20876	1,251.495	19.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	165.79520	0.16580	184.85530	0.18486	165.795	19.96	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	131.46510	0.13147	146.86440	0.14686	131.465	20.91	0.00	0	16,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	698.50110	0.69850	752.43430	0.75243	698.501	15.36	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	184.20110	0.18420	176.33430	0.17633	184.201	15.36	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	837.57970	0.83758	802.64730	0.80265	837.580	18.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Put	86.33480	0.08633	82.94490	0.08294	86.335	15.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.20	Call	1,000.63480	1.00063	1,059.04490	1.05904	1,000.635	15.40	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	1,080.80870	1.08081	1,040.86860	1.04087	1,080.809	19.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	195.10870	0.19511	216.96860	0.21697	195.109	19.33	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	916.68010	0.91668	879.97200	0.87997	916.680	18.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	230.98010	0.23098	256.07200	0.25607	230.980	18.69	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	92.61420	0.09261	103.51600	0.10352	92.614	22.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	1,978.31420	1.97831	1,927.41600	1.92742	1,978.314	22.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	83.04190	0.08304	88.55950	0.08856	83.042	24.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,318.74190	2.31874	2,262.45950	2.26246	2,318.742	24.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	366.04830	0.36605	347.35960	0.34736	366.048	16.31	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	421.84080	0.42184	400.95110	0.40095	421.841	16.55	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	615.85280	0.61585	587.32560	0.58733	615.853	17.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	733.25350	0.73325	787.88460	0.78788	733.254	15.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	168.95350	0.16895	161.78460	0.16178	168.953	15.37	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	287.79940	0.28780	317.86340	0.31786	287.799	17.90	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,383.04120	1.38304	1,338.36730	1.33837	1,383.041	20.44	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	113.64600	0.11365	127.03340	0.12703	113.646	21.54	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,699.34600	1.69935	1,650.93340	1.65093	1,699.346	21.54	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	289.87790	0.28988	274.43750	0.27444	289.878	15.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	554.17790	0.55418	600.53750	0.60054	554.178	15.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	480.34830	0.48035	523.45960	0.52346	480.348	16.31	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	223.20280	0.22320	210.86090	0.21086	223.203	15.60	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	580.87860	0.58088	628.28960	0.62829	580.879	15.84	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	547.81080	0.54781	521.52690	0.52153	547.811	17.15	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	362.11080	0.36211	397.62690	0.39763	362.111	17.15	0.00	0	200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.00	Call	2,122.82680	2.12283	2,184.82360	2.18482	2,122.827	18.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.00	Put	8.52680	0.00853	8.72360	0.00872	8.527	18.09	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.00	Put	58.43910	0.05844	57.75070	0.05775	58.439	15.65	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.00	Call	1,172.73910	1.17274	1,233.85070	1.23385	1,172.739	15.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	7.40	Call	2,716.76230	2.71676	2,778.67840	2.77868	2,716.762	19.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	7.40	Put	2.46230	0.00246	2.57840	0.00258	2.462	19.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.90	Put	48.87250	0.04887	48.46420	0.04846	48.873	15.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.98	Call	1,192.59180	1.19259	1,253.77090	1.25377	1,192.592	15.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.98	Put	56.19180	0.05619	55.57090	0.05557	56.192	15.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.03	Call	1,147.79100	1.14779	1,208.80930	1.20881	1,147.791	15.58	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.93	Call	1,237.78880	1.23779	1,299.11010	1.29911	1,237.789	15.82	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.93	Put	51.38880	0.05139	50.91010	0.05091	51.389	15.82	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	8.90	Call	1,263.17250	1.26317	1,324.56420	1.32456	1,263.173	15.89	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Call	720.00930	0.72001	774.01100	0.77401	720.009	15.37	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.60	Put	191.20930	0.19121	183.21100	0.18321	191.209	15.37	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Call	713.23150	0.71323	767.08960	0.76709	713.231	15.37	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.61	Put	194.43150	0.19443	186.28960	0.18629	194.432	15.37	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Call	726.82610	0.72683	780.96990	0.78097	726.826	15.37	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry	9.59	Put	188.02610	0.18803	180.16990	0.18017	188.026	15.37	0.00	0	0.00
\$ / R	On	23/12/2013		Any day expiry			10.12880	10.12880	10.19080	10.19080		16.63	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.52	Call	380.23950	0.38024	415.32920	0.41533	380.239	17.58	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.52	Put	719.73950	0.71974	691.92920	0.69193	719.739	17.58	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.53	Call	377.32860	0.37733	412.23200	0.41223	377.329	17.61	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.53	Put	726.82860	0.72683	698.83200	0.69883	726.829	17.61	0.00	0	0.00
\$ / R	On	28/01/2014		Any day expiry	10.51	Put	712.67610	0.71268	685.05270	0.68505	712.676	17.55	0.00	0	0.00

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	10.12	Put	459.76050	0.45976	440.44910	0.44045	459.761	16.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.18050	10.18050	10.24340	10.24340		16.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	383.17610	0.38318	418.45270	0.41845	383.176	17.55	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	520.26050	0.52026	563.84910	0.56385	520.261	16.46	0.00	0	6,000.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,230.03940	1.23004	1,293.94150	1.29394	1,230.039	15.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.22480	10.22480	10.28830	10.28830		16.61	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	105.23940	0.10524	105.64150	0.10564	105.239	15.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,221.50300	1.22150	1,285.39930	1.28540	1,221.503	15.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	106.70300	0.10670	107.09930	0.10710	106.703	15.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,238.59520	1.23860	1,302.50070	1.30250	1,238.595	15.39	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	103.79520	0.10380	104.20070	0.10420	103.795	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	886.46840	0.88647	946.26830	0.94627	886.468	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	879.88930	0.87989	939.56500	0.93957	879.889	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	240.78930	0.24079	236.56500	0.23657	240.789	15.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	893.07610	0.89308	953.00170	0.95300	893.076	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	233.97610	0.23398	230.00170	0.23000	233.976	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,136.03700	1.13604	1,199.29190	1.19929	1,136.037	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	136.93700	0.13694	136.29190	0.13629	136.937	15.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	721.48960	0.72149	698.95760	0.69896	721.490	17.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	470.58960	0.47059	511.95760	0.51196	470.590	17.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	63.85640	0.06386	64.38520	0.06439	63.856	16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,078.75980	2.07876	2,143.68510	2.14369	2,078.760	17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	29.65980	0.02966	30.68510	0.03069	29.660	17.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,564.32790	2.56433	2,628.89730	2.62890	2,564.328	18.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	15.22790	0.01523	15.89730	0.01590	15.228	18.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	340.87730	0.34088	373.12910	0.37313	340.877	18.70	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,091.77730	1.09178	1,060.12910	1.06013	1,091.777	18.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	293.48640	0.29349	321.85810	0.32186	293.486	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	253.89340	0.25389	279.09200	0.27909	253.893	20.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,504.79340	1.50479	1,466.09200	1.46609	1,504.793	20.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	221.14970	0.22115	243.42030	0.24342	221.150	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	822.11790	0.82212	880.61460	0.88061	822.118	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	826.72960	0.82673	801.37760	0.80138	826.730	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	425.82960	0.42583	464.37760	0.46438	425.830	17.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	194.11710	0.19412	213.82860	0.21383	194.117	21.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,945.01710	1.94502	1,900.82860	1.90083	1,945.017	21.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	171.71480	0.17171	189.19420	0.18919	171.715	22.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,172.61480	2.17261	2,126.19420	2.12619	2,172.615	22.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,413.90590	2.41391	2,363.27450	2.36327	2,413.906	23.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	791.15170	0.79115	848.93190	0.84893	791.152	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	292.05170	0.29205	285.93190	0.28593	292.052	15.39	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,212.21310	1.21221	1,178.18510	1.17819	1,212.213	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	311.31310	0.31131	341.18510	0.34119	311.313	19.11	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	159.39850	0.15940	171.65370	0.17165	159.399	24.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	503.49820	0.50350	546.79210	0.54679	503.498	17.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	440.16550	0.44017	479.64330	0.47964	440.166	17.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	791.06550	0.79107	766.64330	0.76664	791.066	17.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,171.67730	1.17168	1,138.42360	1.13842	1,171.677	18.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	320.77730	0.32078	351.42360	0.35142	320.777	18.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.24910	10.24910	10.31300	10.31300		16.68	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	237.36840	0.23737	233.26830	0.23327	237.368	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	273.01790	0.27302	267.61460	0.26761	273.018	15.36	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	654.39820	0.65440	633.79210	0.63379	654.398	17.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,294.38640	1.29439	1,258.85810	1.25886	1,294.386	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,722.04970	1.72205	1,680.42030	1.68042	1,722.050	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,612.95640	1.61296	1,677.38520	1.67739	1,612.956	16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	163.00590	0.16301	176.27450	0.17627	163.006	23.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,610.29850	2.61030	2,558.65370	2.55865	2,610.299	24.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,265.14310	1.26514	1,328.95080	1.32895	1,265.143	15.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	113.14310	0.11314	113.05080	0.11305	113.143	15.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,256.67380	1.25667	1,320.45350	1.32045	1,256.674	15.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	114.67380	0.11467	114.55350	0.11455	114.674	15.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,273.62980	1.27363	1,337.46280	1.33746	1,273.630	15.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.25200	10.25200	10.31590	10.31590		16.68	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	111.62980	0.11163	111.56280	0.11156	111.630	15.39	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	814.23750	0.81424	870.74760	0.87075	814.238	15.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	411.83750	0.41184	402.84760	0.40285	411.838	15.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	809.39720	0.80940	865.77070	0.86577	809.397	15.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	416.99720	0.41700	407.87070	0.40787	416.997	15.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	819.11290	0.81911	875.75900	0.87576	819.113	15.71	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	406.71290	0.40671	397.85900	0.39786	406.713	15.71	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.35240	10.35240	10.41790	10.41790		16.76	0.00	0	10,150.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,051.40400	1.05140	1,114.19630	1.11420	1,051.404	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	275.26760	0.27527	272.19800	0.27220	275.268	15.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,057.86900	1.05787	1,120.72240	1.12072	1,057.869	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	268.16900	0.26817	265.22240	0.26522	268.169	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	928.11310	0.92811	989.50850	0.98951	928.113	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	348.41310	0.34841	344.00850	0.34401	348.413	15.46	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	946.80610	0.94681	926.44870	0.92645	946.806	17.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	526.50610	0.52651	571.94870	0.57195	526.506	17.80	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	957.86240	0.95786	1,019.63460	1.01963	957.862	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	328.16240	0.32816	324.13460	0.32413	328.162	15.41	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,574.26870	1.57427	1,542.38630	1.54239	1,574.269	19.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	353.96870	0.35397	387.88630	0.38789	353.969	19.74	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,341.12740	1.34113	1,408.47850	1.40848	1,341.127	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,506.80150	1.50680	1,573.96460	1.57396	1,506.801	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	127.10150	0.12710	128.46460	0.12846	127.101	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,722.54010	1.72254	1,789.37360	1.78937	1,722.540	15.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	92.84010	0.09284	93.87360	0.09387	92.840	15.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,991.91640	1.99192	2,058.33640	2.05834	1,991.916	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	62.21640	0.06222	62.83640	0.06284	62.216	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	309.13850	0.30914	339.48590	0.33949	309.138	20.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,829.43850	1.82944	1,793.98590	1.79399	1,829.439	20.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	272.35140	0.27235	299.52760	0.29953	272.351	21.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,092.65140	2.09265	2,054.02760	2.05403	2,092.651	21.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	242.05830	0.24206	266.42560	0.26643	242.058	21.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,362.35830	2.36236	2,320.92560	2.32093	2,362.358	21.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	231.92690	0.23193	250.85130	0.25085	231.927	23.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,752.22690	2.75223	2,705.35130	2.70535	2,752.227	23.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.37970	10.37970	10.44550	10.44550		16.84	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	161.42740	0.16143	162.97850	0.16298	161.427	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	271.70400	0.27170	268.69630	0.26870	271.704	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,044.96760	1.04497	1,107.69800	1.10770	1,044.968	15.27	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	866.34420	0.86634	905.17310	0.90517	866.344	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	640.14420	0.64014	642.57310	0.64257	640.144	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.52620	10.52620	10.56260	10.56260		17.15	0.00	0	0.00

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	15,741.15620	0.15741	15,077.31920	0.15077	15,741.156	15.37	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Call	77,615.57530	0.77616	83,157.28390	0.83157	77,615.575	15.37	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future			10.11430	10.11430	10.17610	10.17610		16.55	0.00	0	10.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Put	15,185.57530	0.15186	14,547.28390	0.14547	15,185.575	15.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Call	47,003.29510	0.47003	51,195.08400	0.51195	47,003.295	17.33	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.50	Put	72,093.29510	0.72093	69,895.08400	0.69895	72,093.295	17.33	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	46,691.22960	0.46691	50,860.91970	0.50861	46,691.230	17.35	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Put	72,781.22960	0.72781	70,560.91970	0.70561	72,781.230	17.35	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Call	47,318.17640	0.47318	51,532.10370	0.51532	47,318.176	17.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.49	Put	71,408.17640	0.71408	69,232.10370	0.69232	71,408.176	17.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future			10.24910	10.24910	10.31300	10.31300		15.96	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.75	Call	568.48260	0.56848	636.95300	0.63695	568.483	15.20	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.75	Put	230.98260	0.23098	199.75300	0.19975	230.983	15.20	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.76	Call	562.37640	0.56238	630.45150	0.63045	562.376	15.21	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.76	Put	234.87640	0.23488	203.25150	0.20325	234.876	15.21	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.74	Call	574.62830	0.57463	643.49710	0.64350	574.628	15.20	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future	14.74	Put	227.12830	0.22713	196.29710	0.19630	227.128	15.20	0.00	0	0.00
£ / R	On	16/09/2013	Foreign Exchange Future			15.08750	15.08750	15.18720	15.18720		15.44	0.00	1,536	26,396.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Put	428.92910	0.42893	390.04680	0.39005	428.929	15.39	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Call	793.12570	0.79313	856.15850	0.85616	793.126	15.40	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.91	Put	433.52570	0.43353	394.35850	0.39436	433.526	15.40	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Call	803.96040	0.80396	867.56300	0.86756	803.960	15.38	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.89	Put	424.36040	0.42436	385.76300	0.38576	424.360	15.38	0.00	0	0.00
£ / R	On	13/12/2013	Foreign Exchange Future			15.26960	15.26960	15.37180	15.37180		15.74	0.00	15	9,337.00
£ / R	On	13/12/2013	Foreign Exchange Future	14.90	Call	798.52910	0.79853	861.84680	0.86185	798.529	15.39	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	1,451.13570	1.45114	1,533.45920	1.53346	1,451.136	14.89	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	285.33570	0.28534	262.05920	0.26206	285.336	14.89	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	1,444.04600	1.44405	1,526.16810	1.52617	1,444.046	14.90	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	288.24600	0.28825	264.76810	0.26477	288.246	14.90	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	1,458.24940	1.45825	1,540.76960	1.54077	1,458.249	14.89	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	282.44940	0.28245	259.36960	0.25937	282.449	14.89	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future			15.46580	15.46580	15.57140	15.57140		15.84	0.00	0	2,129.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	1,202.00200	1.20200	1,139.72890	1.13973	1,202.002	16.46	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	805.97450	0.80597	851.71760	0.85172	805.974	16.47	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	1,208.67450	1.20867	1,146.21760	1.14622	1,208.674	16.47	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	812.65040	0.81265	858.74950	0.85875	812.650	16.45	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	1,195.35040	1.19535	1,133.24950	1.13325	1,195.350	16.45	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future			15.65730	15.65730	15.76550	15.76550		15.97	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	809.30200	0.80930	855.22890	0.85523	809.302	16.46	0.00	0	0.00
¥ / R	On	16/09/2013	Foreign Exchange Future	0.10	Call	296.33780	0.00296	374.87700	0.00375	296.338	17.57	0.00	0	0.00
¥ / R	On	16/09/2013	Foreign Exchange Future	0.10	Put	286.23780	0.00286	258.27700	0.00258	286.238	17.57	0.00	0	0.00
¥ / R	On	16/09/2013	Foreign Exchange Future	0.11	Call	69.73640	0.00070	102.11650	0.00102	69.736	21.46	0.00	0	0.00
¥ / R	On	16/09/2013	Foreign Exchange Future	0.09	Call	1,024.52720	0.01025	1,131.65150	0.01132	1,024.527	15.95	0.00	0	0.00
¥ / R	On	16/09/2013	Foreign Exchange Future	0.09	Put	14.42720	0.00014	15.05150	0.00015	14.427	15.95	0.00	0	0.00
¥ / R	On	16/09/2013	Foreign Exchange Future			0.10010	0.10010	0.10117	0.10117		17.57	0.00	0	269.00
¥ / R	On	16/09/2013	Foreign Exchange Future	0.11	Put	1,059.63640	0.01060	985.51650	0.00986	1,059.636	21.46	0.00	0	0.00
¥ / R	On	13/12/2013	Foreign Exchange Future	0.10	Call	588.05600	0.00588	658.35800	0.00658	588.056	19.90	0.00	0	0.00
¥ / R	On	13/12/2013	Foreign Exchange Future	0.10	Put	445.75600	0.00446	406.85800	0.00407	445.756	19.90	0.00	0	0.00
¥ / R	On	13/12/2013	Foreign Exchange Future	0.11	Call	276.03790	0.00276	318.00490	0.00318	276.038	22.58	0.00	0	0.00
¥ / R	On	13/12/2013	Foreign Exchange Future	0.11	Put	1,133.73790	0.01134	1,066.50490	0.01067	1,133.738	22.58	0.00	0	0.00
¥ / R	On	13/12/2013	Foreign Exchange Future	0.09	Call	1,236.60790	0.01237	1,336.79990	0.01337	1,236.608	18.53	0.00	0	0.00
¥ / R	On	13/12/2013	Foreign Exchange Future			0.10142	0.10142	0.10252	0.10252		19.90	0.00	25	14,275.00
¥ / R	On	13/12/2013	Foreign Exchange Future	0.09	Put	94.30790	0.00094	85.29990	0.00085	94.308	18.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013	Foreign Exchange Future	12.00	Call	1,065.75400	1.06575	1,146.60360	1.14660	1,065.754	14.43	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.00	Put	28.55400	0.02855	25.40360	0.02540	28.554	14.43	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	29.47840	0.02948	26.21880	0.02622	29.478	14.44	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.99	Call	1,074.85310	1.07485	1,155.80850	1.15581	1,074.853	14.43	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.99	Put	27.65310	0.02765	24.60850	0.02461	27.653	14.43	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	847.00880	0.84701	924.21210	0.92421	847.009	14.53	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future			13.03720	13.03720	13.12120	13.12120		15.71	0.00	3,024	68,719.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Call	1,056.67840	1.05668	1,137.41880	1.13742	1,056.678	14.44	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	38.92380	0.03892	34.55220	0.03455	38.924	14.47	0.00	0	30,800.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.55	Put	8.95820	0.00896	9.10800	0.00911	8.958	15.44	0.00	0	500.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	6.34460	0.00634	6.55130	0.00655	6.345	16.82	0.00	0	29,000.00	
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,513.81440	1.51381	1,441.50660	1.44151	1,513.814	19.67	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	51.01440	0.05101	62.70660	0.06271	51.014	19.67	0.00	0	7,900.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	616.56170	0.61656	685.17960	0.68518	616.562	14.85	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	129.36170	0.12936	113.97960	0.11398	129.362	14.85	0.00	0	46,000.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,020.61910	1.02062	1,100.89490	1.10089	1,020.619	14.45	0.00	0	400.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.50	Call	1,545.54400	1.54554	1,629.71200	1.62971	1,545.544	15.71	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.50	Put	8.34400	0.00834	8.51200	0.00851	8.344	15.71	0.00	0	400.00	
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	887.99430	0.88799	827.00810	0.82701	887.994	17.76	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	125.19430	0.12519	148.20810	0.14821	125.194	17.76	0.00	0	31,212.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	1,743.54460	1.74354	1,827.75130	1.82775	1,743.545	16.82	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	11.55	Call	1,496.15820	1.49616	1,580.30800	1.58031	1,496.158	15.44	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	33.41910	0.03342	29.69490	0.02969	33.419	14.45	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	59.80880	0.05981	53.01210	0.05301	59.809	14.53	0.00	0	200.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	77.90450	0.07790	69.05680	0.06906	77.904	14.57	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	765.10450	0.76510	840.25680	0.84026	765.104	14.57	0.00	0	200.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	244.43350	0.24443	218.16890	0.21817	244.433	15.37	0.00	0	0.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	431.63350	0.43163	489.36890	0.48937	431.633	15.37	0.00	0	200.00	
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	976.12380	0.97612	1,055.75220	1.05575	976.124	14.47	0.00	0	500.00	
€ / R	On	21/11/2013	Any day expiry			12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.90	Call	465.14660	0.46515	469.35500	0.46935	465.147	13.04	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.90	Put	289.44660	0.28945	293.65500	0.29366	289.447	13.04	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.91	Call	459.87560	0.45988	464.09770	0.46410	459.876	13.05	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.91	Put	294.17560	0.29418	298.39770	0.29840	294.176	13.05	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.89	Call	470.46470	0.47046	474.65890	0.47466	470.465	13.03	0.00	0	0.00	
€ / R	On	21/11/2013	Any day expiry	11.89	Put	284.76470	0.28476	288.95890	0.28896	284.765	13.03	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	48.63710	0.04864	46.59680	0.04660	48.637	15.75	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	1,715.91640	1.71592	1,800.42930	1.80043	1,715.916	15.63	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	1,809.55710	1.80956	1,894.35280	1.89435	1,809.557	15.87	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	45.55710	0.04556	43.65280	0.04365	45.557	15.87	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,040.05630	2.04006	2,125.38330	2.12538	2,040.056	16.46	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	33.05630	0.03306	31.68330	0.03168	33.056	16.46	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future			13.20700	13.20700	13.29370	13.29370		15.93	0.00	0	32,039.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	1,762.63710	1.76264	1,847.29680	1.84730	1,762.637	15.75	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	248.71530	0.24872	229.91100	0.22991	248.715	14.93	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	51.91640	0.05192	49.72930	0.04973	51.916	15.63	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	921.81870	0.92182	993.94290	0.99394	921.819	14.84	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	214.81870	0.21482	200.24290	0.20024	214.819	14.84	0.00	0	200.00	
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	855.71530	0.85572	923.61100	0.92361	855.715	14.93	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	479.87230	0.47987	446.32800	0.44633	479.872	15.76	0.00	0	0.00	
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	586.87230	0.58687	640.02800	0.64003	586.872	15.76	0.00	0	200.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,170.29140	1.17029	1,243.40840	1.24341	1,170.291	14.82	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	279.09140	0.27909	262.20840	0.26221	279.091	14.82	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,163.50260	1.16350	1,236.51000	1.23651	1,163.503	14.82	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	282.30260	0.28230	265.31000	0.26531	282.303	14.82	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,177.10800	1.17711	1,250.32730	1.25033	1,177.108	14.82	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	275.90800	0.27591	259.12730	0.25913	275.908	14.82	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future			13.39120		13.39120		13.48120	13.48120		16.01	0.00	0	7,837.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	749.68020		0.74968		802.02140	0.80202	749.680	16.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	977.68020		0.97768		937.32140	0.93732	977.680	16.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	746.22750		0.74623		798.39800	0.79840	746.228	16.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	984.22750		0.98423		943.69800	0.94370	984.228	16.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	753.15590		0.75316		805.66300	0.80566	753.156	16.47	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	971.15590		0.97116		930.96300	0.93096	971.156	16.47	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.57200		13.57200		13.66470	13.66470		16.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.96990		13.96990		13.96740	13.96740		16.59	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	925.00880		0.92501		942.30150	0.94230	925.009	16.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,200.89280		1.20089		1,215.69790	1.21570	1,200.893	16.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	930.99280		0.93099		948.29790	0.94830	930.993	16.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,196.89350		1.19689		1,211.71060	1.21171	1,196.894	16.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	936.99350		0.93699		954.31060	0.95431	936.994	16.22	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,204.90880		1.20491		1,219.70150	1.21970	1,204.909	16.19	0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,682.77000		8.68277		8,911.08000	8.91108	8,682.770		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,692.77000		8.69277		8,921.08000	8.92108	8,692.770		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	0.00
2025	On 01/08/2013	Bond Future			109.31723		109.31723		109.08892	109.08892			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,672.77000		8.67277		8,901.08000	8.90108	8,672.770		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	7,376.83000		7.37683		8,489.94000	8.48994	7,376.830		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	7,386.83000		7.38683		8,499.94000	8.49994	7,386.830		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	7,366.83000		7.36683		8,479.94000	8.47994	7,366.830		0.00	0	0.00
2038	On 01/08/2013	Bond Future			107.62317		107.62317		106.51006	106.51006			0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	11,138.67000		11.13867		12,701.54000	12.70154	11,138.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	11,128.67000		11.12867		12,691.54000	12.69154	11,128.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future			107.86133		107.86133		106.29846	106.29846			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	11,148.67000		11.14867		12,711.54000	12.71154	11,148.670		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			403.14000		403.14000		402.02300	402.02300			225,758,400.00	56	0.00
AL37	On 07/11/2013	Index Future			408.82700		408.82700		407.69400	407.69400			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			477.70900		477.70900		475.79300	475.79300			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			484.44800		484.44800		482.50400	482.50400			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			429.82700		429.82700		428.18500	428.18500			0.00	0	751.00
ALBI	On 07/11/2013	Index Future			435.89000		435.89000		434.22500	434.22500			0.00	0	85.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	277.49980		0.27750		290.57670	0.29058	277.500	13.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	131.89980		0.13190		129.67670	0.12968	131.900	13.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	271.73500		0.27174		284.77240	0.28477	271.735	13.21	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	136.13500		0.13614		133.87240	0.13387	136.135	13.21	0.00	0	0.00

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	8.89	Call	283.34680	0.28335	296.46230	0.29646	283.347	13.17	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put	127.74680	0.12775	125.56230	0.12556	127.747	13.17	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	1,266.94620	1.26695	1,252.18700	1.25219	1,266.946	18.14	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	12.54620	0.01255	13.08700	0.01309	12.546	18.14	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	579.18960	0.57919	594.25360	0.59425	579.190	13.56	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	33.58960	0.03359	33.53600	0.03335	33.590	13.56	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	360.96340	0.36096	355.30140	0.35530	360.963	13.79	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	106.56340	0.10656	116.20140	0.11620	106.563	13.79	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	339.64660	0.33965	353.07970	0.35308	339.647	13.01	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	94.04660	0.09405	92.17970	0.09218	94.047	13.01	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.04560	9.04560	9.06090	9.06090		13.46	0.00	1,555	7,028.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Call	192.75500	0.19276	200.29130	0.20029	192.755	14.46	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Put	556.45500	0.55645	547.49130	0.54749	556.455	14.46	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Call	189.93480	0.18993	197.39090	0.19739	189.935	14.48	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Put	563.63480	0.56363	554.59090	0.55459	563.635	14.48	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Call	195.61060	0.19561	203.22980	0.20323	195.611	14.44	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Put	549.31060	0.54931	540.42980	0.54043	549.311	14.44	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.10630	9.10630	9.12280	9.12280		13.85	0.00	65	9,931.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	158.59170	0.15859	165.28220	0.16528	158.592	14.66	0.00	0	100.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Call	621.30300	0.62130	636.56870	0.63657	621.303	13.36	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	1,251.20460	1.25120	1,236.98420	1.23698	1,251.205	16.11	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	57.50460	0.05750	59.78420	0.05978	57.505	16.11	0.00	0	201.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Call	858.78820	0.85879	877.19010	0.87719	858.788	13.29	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Put	52.48820	0.05249	54.39010	0.05439	52.488	13.29	0.00	0	201.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Put	440.42130	0.44042	432.88390	0.43288	440.421	14.18	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Call	246.72130	0.24672	255.68390	0.25568	246.721	14.18	0.00	0	201.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	652.29170	0.65229	642.48220	0.64248	652.292	14.66	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	1,534.06840	1.53407	1,518.04610	1.51805	1,534.068	17.01	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	40.36840	0.04037	40.84610	0.04085	40.368	17.01	0.00	0	100.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Put	115.00300	0.11500	113.76870	0.11377	115.003	13.36	0.00	0	100.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Call	292.12840	0.29213	300.51730	0.30052	292.128	14.29	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Put	618.22840	0.61823	608.81730	0.60882	618.228	14.29	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Call	288.97820	0.28898	297.31690	0.29732	288.978	14.31	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Put	625.07820	0.62508	615.61690	0.61562	625.078	14.31	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Call	295.30750	0.29531	303.74960	0.30375	295.308	14.28	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Put	611.40750	0.61141	602.04960	0.60205	611.408	14.28	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.17390	9.17390	9.19170	9.19170		13.76	0.00	0	2,140.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Put	931.46320	0.93146	919.99090	0.91999	931.463	14.79	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Call	269.78810	0.26979	277.47190	0.27747	269.788	14.81	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Put	939.08810	0.93909	927.57190	0.92757	939.088	14.81	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Call	274.56320	0.27456	282.32830	0.28233	274.563	14.78	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Put	923.86320	0.92386	912.42830	0.91243	923.863	14.78	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.24070	9.24070	9.25990	9.25990		13.88	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Call	272.16320	0.27216	279.89090	0.27989	272.163	14.79	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Put	135.48210	0.13548	151.88780	0.15189	135.482	15.98	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.35	Call	2,444.65200	2.44465	2,251.06360	2.25106	2,444.652	15.87	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.35	Put	140.45200	0.14045	155.76360	0.15576	140.452	15.87	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Call	2,534.86560	2.53487	2,343.40280	2.34340	2,534.866	16.09	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Put	130.66560	0.13067	148.10280	0.14810	130.666	16.09	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.65420	9.65420	9.44530	9.44530		15.40	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Call	2,489.68210	2.48968	2,297.18780	2.29719	2,489.682	15.98	0.00	0	0.00	
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.10	Call	550.55920	0.55056	610.34080	0.61034	550.559	15.30	0.00	0	0.00	
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.10	Put	70.15920	0.07016	55.44080	0.05544	70.159	15.30	0.00	0	0.00	
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.11	Call	542.82560	0.54283	602.10130	0.60210	542.826	15.31	0.00	0	0.00	
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.11	Put	72.42560	0.07243	57.20130	0.05720	72.426	15.31	0.00	0	0.00	
CAD/ R	On	16/09/2013	Foreign Exchange Future	9.09	Call	558.49050	0.55849	618.62350	0.61862	558.491	15.31	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	68.09050		0.06809		53.72350	0.05372	68.091	15.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.58040		9.58040		9.65490	9.65490		15.55	0.00	0	75.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	268.73040		0.26873		305.95230	0.30595	268.730	15.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	538.53040		0.53853		499.05230	0.49905	538.530	15.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	265.55540		0.26556		302.48730	0.30249	265.555	15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	545.35540		0.54536		505.58730	0.50559	545.355	15.47	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	271.93890		0.27194		309.45190	0.30945	271.939	15.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	531.73890		0.53174		492.55190	0.49255	531.739	15.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68020		9.68020		9.75690	9.75690		14.79	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			110.97630		110.97630		-151.96110	-151.96110			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			396.62730		396.62730		418.48130	418.48130			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			535.81370		535.81370		578.22320	578.22320			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			159.26210		159.26210		216.42100	216.42100			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			89.11910		89.11910		92.26230	92.26230			0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			103.11910		103.11910		109.16000	109.16000			0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			16.65940		16.65940		30.99400	30.99400			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			369.95490		369.95490		595.33560	595.33560			0.00	0	10.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	725.84170		0.72584		803.93250	0.80393	725.842	16.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	61.64170		0.06164		49.33250	0.04933	61.642	16.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	717.72190		0.71772		795.50270	0.79550	717.722	16.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	63.52190		0.06352		50.90270	0.05090	63.522	16.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	734.00220		0.73400		812.40020	0.81240	734.002	16.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	59.80220		0.05980		47.80020	0.04780	59.802	16.31	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.51420		10.51420		10.60460	10.60460		16.98	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	404.55310		0.40455		445.03470	0.44503	404.553	17.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	547.95310		0.54795		495.43470	0.49543	547.953	17.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	400.87150		0.40087		441.03830	0.44104	400.872	17.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	554.27150		0.55427		501.43830	0.50144	554.272	17.21	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	541.66430		0.54166		489.46480	0.48946	541.664	17.16	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.65660		10.65660		10.74960	10.74960		16.85	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	408.26430		0.40826		449.06480	0.44906	408.264	17.16	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	58.87770		0.00589		55.54100	0.00555	58.878	15.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,175.63010		0.11756		1,266.79290	0.12668	1,175.630	15.70	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	72.63010		0.00726		67.79290	0.00678	72.630	15.70	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,350.80330		0.13508		1,446.32030	0.14463	1,350.803	15.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	47.80330		0.00478		47.32030	0.00473	47.803	15.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62030		1.62030		1.62990	1.62990		15.81	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,261.87770		0.12619		1,354.54100	0.13545	1,261.878	15.68	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	554.01440		0.05540		614.27290	0.06143	554.014	16.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	848.01440		0.08480		812.27290	0.08123	848.014	16.38	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	914.09580		0.09141		875.88030	0.08759	914.096	16.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	590.07330		0.05901		652.82910	0.06528	590.073	16.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	784.07330		0.07841		750.82910	0.07508	784.073	16.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63060		1.63060		1.64020	1.64020		16.23	0.00	0	0.00

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	1.67	Call	520.09580		0.05201		577.88030	0.05779	520.096	16.53	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	4,833.89000		4.83389		5,643.70000	5.64370	4,833.890		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	4,843.89000		4.84389		5,653.70000	5.65370	4,843.890		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	4,823.89000		4.82389		5,633.70000	5.63370	4,823.890		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.16611		110.16611		109.35630	109.35630			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	91.02	Call	75,649.68000		75.64968		75,205.95000	75.20595	75,649.680		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 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	2,391.19000		2.39119		2,834.92000	2.83492	2,391.190		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.29690		86.70101		9.35344	86.25728			0.00	0	6,292.00
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	8.51	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	7,445.08000		7.44508		7,895.08000	7.89508	7,445.080		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,621.51000		7.62151		8,071.51000	8.07151	7,621.510		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.41222		84.14273		9.47073	83.69273			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	8.50	Put	7,533.23000		7.53323		7,983.23000	7.98323	7,533.230		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	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	167,980.00000		16.79800		184,310.00000	18.43100	167,980.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	168,080.00000		16.80800		184,410.00000	18.44100	168,080.000		0.00	0	0.00
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	167,880.00000		16.78800		184,210.00000	18.42100	167,880.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			429.20200		429.20200		427.56900	427.56900			12,876,060.00	3	410.00
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 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	107,440.00000		10.74400		123,990.00000	12.39900	107,440.000		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	107,540.00000		10.75400		124,090.00000	12.40900	107,540.000		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			435.25600		435.25600		433.60100	433.60100			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	107,340.00000		10.73400		123,890.00000	12.38900	107,340.000		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			195.69200		195.69200		195.47900	195.47900			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			198.47800		198.47800		198.26200	198.26200			0.00	0	7.00
ILBI	On 01/08/2013	Index Future			526.11600		526.11600		526.11600	526.11600			0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.15000		94.85000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.18000		94.82000		5.20000	94.80000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.22000		94.78000		5.25000	94.75000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.30000		94.70000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.34000		94.66000		5.40000	94.60000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.41000		94.59000		5.47000	94.53000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.45000		94.55000		5.51000	94.49000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.58000		94.42000		5.66000	94.34000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.86000		94.14000		5.98000	94.02000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.12000		93.88000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.38000		93.62000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.63000		93.37000		6.79000	93.21000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	253.02640		0.25303		280.07410	0.28007	253.026	11.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	69.42640		0.06943		66.77410	0.06677	69.426	11.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	246.07340		0.24607		272.88730	0.27289	246.073	11.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	72.47340		0.07247		69.58730	0.06959	72.473	11.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	260.07450		0.26007		287.34970	0.28735	260.075	11.22	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	66.47450		0.06647		64.04970	0.06405	66.474	11.22	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.78360		7.78360		7.81330	7.81330		10.99	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	144.93790		0.14494		159.03760	0.15904	144.938	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	470.00310		0.47000		454.09190	0.45409	470.003	13.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	147.51490		0.14751		161.82900	0.16183	147.515	13.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	455.11490		0.45511		439.62900	0.43963	455.115	13.39	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.83240		7.83240		7.86220	7.86220		12.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	462.53790		0.46254		446.83760	0.44684	462.538	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	142.40310		0.14240		156.29190	0.15629	142.403	13.45	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	301.24050		0.30124	0.09920	272.49490	0.27249	301.240	17.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	273.84050		0.27384	0.09920	349.19490	0.34919	273.840	17.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	295.98280		0.29598	0.09920	267.78400	0.26778	295.983	17.21	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	278.58280		0.27858	0.09920	354.48400	0.35448	278.583	17.21	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	307.02890		0.30703	0.09920	277.25710	0.27726	307.029	17.28	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	269.62890		0.26963	0.09920	343.95710	0.34396	269.629	17.28	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.07740		10.07740	0.09920	9.97330	9.97330		17.23	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	2,344.59000		2.34459		2,757.33000	2.75733	2,344.590		0.00	0	0.00

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	7.31	Put	2,275.28000		2.27528		2,688.02000	2.68802	2,275.280		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	2,413.96000		2.41396		2,826.70000	2.82670	2,413.960		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.64315		104.05586		7.70462	103.64312			15,608,379.00	150	10,999.00
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 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	8,561.42000		8.56142		8,979.96000	8.97996	8,561.420		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	8,488.74000		8.48874		8,907.28000	8.90728	8,488.740		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	8,634.15000		8.63415		9,052.69000	9.05269	8,634.150		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.74040		101.60798		7.80449	101.18944			0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,339.99000		90.33999		90,216.69000	90.21669	90,339.990	3.18	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.18	0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.05636		119.79562		6.11413	119.67232		3.04	0.00	0	21,643.00
R157	On 07/11/2013	Bond Future	5.60	Call	344.35000		0.34435		317.85000	0.31785	344.350	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,424.95000		1.42495		1,523.11000	1.52311	1,424.950	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	338.84000		0.33884		312.70000	0.31270	338.840	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,451.51000		1.45151		1,550.39000	1.55039	1,451.510	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,438.20000		1.43820		1,536.72000	1.53672	1,438.200	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	349.92000		0.34992		323.06000	0.32306	349.920	2.99	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.18494		114.67915		6.25228	114.55413		3.04	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	460.73000		0.46073		427.36000	0.42736	460.730	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,552.28000		1.55228		1,645.52000	1.64552	1,552.280	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	466.11000		0.46611		432.43000	0.43243	466.110	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	455.40000		0.45540		422.32000	0.42232	455.400	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,563.15000		1.56315		1,656.68000	1.65668	1,563.150	2.58	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.32844		116.21900		6.40772	116.09239		2.62	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,541.47000		1.54147		1,634.40000	1.63440	1,541.470	2.58	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	309.84000		0.30984		284.83000	0.28483	309.840	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,090.91000		2.09091		2,194.43000	2.19443	2,090.910	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.50127		110.98342		6.59675	110.85510		2.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,080.22000		2.08022		2,183.53000	2.18353	2,080.220	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	312.93000		0.31293		287.71000	0.28771	312.930	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,069.55000		2.06955		2,172.65000	2.17265	2,069.550	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	306.77000		0.30677		281.97000	0.28197	306.770	2.34	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	6.50	Call	0.10000		0.00010		0.18000	0.00018	0.100	14.10	0.00	0	500.00
R186	On 01/08/2013	Bond Future			7.94768		122.09055		8.01914	121.42802		14.44	0.00	0	58,556.00
R186	On 01/08/2013	Bond Future	7.80	Call	926.32000		0.92632		818.77000	0.81877	926.320	14.38	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Call	1,769.95000		1.76995		1,551.60000	1.55160	1,769.950	14.44	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Call	9,269.86000		9.26986		8,625.36000	8.62536	9,269.860	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	9.30000		0.00930		27.33000	0.02733	9.300	15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,311.83000		2.31183		2,866.81000	2.86681	2,311.830	14.38	0.00	0	20.00
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	7.25	Put	6,806.35000		6.80635		7,469.60000	7.46960	6,806.350	14.18	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	60.96000		0.06096		61.68000	0.06168	60.960	14.18	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	8.80	Call	7,612.68000		7.61268		6,995.89000	6.99589	7,612.680	14.90	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	32.84000		0.03284		78.58000	0.07858	32.840	14.90	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	8.00	Put	1,284.37000		1.28437		1,728.55000	1.72855	1,284.370	14.44	0.00	0	0.00

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	6.50	Put	14,593.81000		14.59381	15,256.42000	15.25642	14,593.810		14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.20	Call	43.93000		0.04393	45.49000	0.04549	43.930		14.16	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	7,292.70000		7.29270	7,956.79000	7.95679	7,292.700		14.16	0.00	0	2,957.00
R186	On 01/08/2013	Bond Future	7.50	Put	4,523.53000		4.52353	5,167.85000	5.16785	4,523.530		14.27	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	254.23000		0.25423	236.02000	0.23602	254.230		14.27	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	128.26	Call	112,818.14000		112.81814	112,155.61000	112.15561	112,818.140		15.01	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1.91000		0.00191	2.57000	0.00257	1.910		14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	11,378.47000		11.37847	12,041.66000	12.04166	11,378.470		14.10	0.00	0	100.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,906.61000		11.90661	12,569.63000	12.56963	11,906.610		14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	1.21000		0.00121	1.70000	0.00170	1.210		14.10	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	7.00	Call	10.17000		0.01017	11.80000	0.01180	10.170		14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	9,300.21000		9.30021	9,964.37000	9.96437	9,300.210		14.10	0.00	0	4,100.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,589.44000		3.58944	3,949.72000	3.94972	3,589.440		14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	4,623.41000		4.62341	4,309.46000	4.30946	4,623.410		14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,548.04000		3.54804	3,905.95000	3.90595	3,548.040		14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,526.83000		4.52683	4,217.62000	4.21762	4,526.830		14.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,631.20000		3.63120	3,993.85000	3.99385	3,631.200		14.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,903.35000		7.90335	7,456.85000	7.45685	7,903.350		15.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.04097		123.81280	8.11516	123.14094			14.64	0.00	0	640.00
R186	On 07/11/2013	Bond Future	8.00	Call	3,880.06000		3.88006	3,604.01000	3.60401	3,880.060		14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.15	Call	4,574.99000		4.57499	4,263.41000	4.26341	4,574.990		14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,487.00000		9.48700	8,992.62000	8.99262	9,487.000		15.18	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,195.40000		1.19540	1,372.88000	1.37288	1,195.400		15.18	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,693.12000		1.69312	1,918.48000	1.91848	1,693.120		15.05	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,584.64000		15.58464	16,223.39000	16.22339	15,584.640		14.33	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	351.95000		0.35195	318.84000	0.31884	351.950		14.33	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,168.05000		13.16805	13,786.46000	13.78646	13,168.050		14.33	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	581.77000		0.58177	528.32000	0.52832	581.770		14.33	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,253.36000		4.25336	4,649.17000	4.64917	4,253.360		14.64	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,801.51000		3.80151	3,559.03000	3.55903	3,801.510		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,230.75000		7.23075	7,669.06000	7.66906	7,230.750		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,837.66000		3.83766	3,593.42000	3.59342	3,837.660		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,174.39000		7.17439	7,610.94000	7.61094	7,174.390		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,765.58000		3.76558	3,524.85000	3.52485	3,765.580		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,287.42000		7.28742	7,727.48000	7.72748	7,287.420		14.63	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.12792		120.18493	8.20476	119.50414			14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,550.35000		2.55035	2,386.15000	2.38615	2,550.350		14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,863.82000		12.86382	13,389.62000	13.38962	12,863.820		14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,573.98000		2.57398	2,408.53000	2.40853	2,573.980		14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,789.82000		12.78982	13,314.37000	13.31437	12,789.820		14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,526.86000		2.52686	2,363.91000	2.36391	2,526.860		14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,938.07000		12.93807	13,465.12000	13.46512	12,938.070		14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.21837		121.81230	8.29802	121.12230			14.36	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 01/08/2013	Bond Future	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	19,010.47000		19.01047	19,018.02000	19.01802	19,010.470			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 01/08/2013	Bond Future	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	19,000.47000		19.00047	19,008.02000	19.00802	19,000.470			0.00	0	0.00

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	Call	103,563.41000		103.56341	103,315.22000	103.31522		103,563.410	5.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	642.11000		0.64211	589.01000	0.58901		642.110	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,486.20000		3.48620	3,684.53000	3.68453		3,486.200	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	650.54000		0.65054	596.87000	0.59687		650.540	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,461.57000		3.46157	3,659.33000	3.65933		3,461.570	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	633.76000		0.63376	581.22000	0.58122		633.760	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,510.92000		3.51092	3,709.81000	3.70981		3,510.920	5.22	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.02459		107.21337	7.10332	106.96194			5.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,998.04000		3.99804	4,207.03000	4.20703		3,998.040	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	490.18000		0.49018	447.74000	0.44774		490.180	5.20	0.00	0	16.00
R203	On 08/05/2014	Bond Future	5.75	Call	526.31000		0.52631	483.99000	0.48399		526.310	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,831.58000		4.83158	5,044.09000	5.04409		4,831.580	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	532.17000		0.53217	489.46000	0.48946		532.170	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,806.06000		4.80606	5,018.18000	5.01818		4,806.060	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	520.49000		0.52049	478.57000	0.47857		520.490	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.15684		104.50386	7.24237	104.24903			5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,857.14000		4.85714	5,070.05000	5.07005		4,857.140	5.15	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,647.24000		1.64724	1,770.09000	1.77009		1,647.240	5.30	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,369.68000		2.36968	2,237.70000	2.23770		2,369.680	5.30	0.00	0	16.00
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			7.01040		105.36119	7.07223	105.08135			7.95	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,477.69000		96.47769	96,197.85000	96.19785		96,477.690	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	6.30	Call	581.88000		0.58188	537.62000	0.53762		581.880	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,197.39000		4.19739	4,436.91000	4.43691		4,197.390	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	591.85000		0.59185	546.92000	0.54692		591.850	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,232.56000		4.23256	4,472.74000	4.47274		4,232.560	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,607.48000		1.60748	1,502.89000	1.50289		1,607.480	7.74	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.12030		106.84744	7.18616	106.56366			7.78	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	572.03000		0.57203	528.43000	0.52843		572.030	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,162.36000		4.16236	4,401.21000	4.40121		4,162.360	7.63	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,128.28000		2.12828	2,307.47000	2.30747		2,128.280	7.74	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,104.30000		1.10430	1,036.11000	1.03611		1,104.300	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,573.04000		4.57304	4,792.36000	4.79236		4,573.040	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,116.76000		1.11676	1,047.94000	1.04794		1,116.760	7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,542.67000		4.54267	4,761.36000	4.76136		4,542.670	7.75	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,091.94000		1.09194	1,024.37000	1.02437		1,091.940	7.74	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.22618		104.25139	7.29618	103.96388			7.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,603.53000		4.60353	4,823.47000	4.82347		4,603.530	7.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	980.87000		0.98087	922.32000	0.92232		980.870	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,190.20000		6.19020	6,423.04000	6.42304		6,190.200	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	990.21000		0.99021	931.20000	0.93120		990.210	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,158.00000		6.15800	6,390.38000	6.39038		6,158.000	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	971.60000		0.97160	913.52000	0.91352		971.600	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,222.48000		6.22248	6,455.79000	6.45579		6,222.480	7.35	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.34222		105.66299	7.41686	105.37160			7.49	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	103.94	Call	30,323.08000		30.32308	30,293.31000	30.29331		30,323.080	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 01/08/2013	Bond Future			5.40094		101.32119	5.46875	101.29142			0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	19.08000		0.01908	15.32000	0.01532		19.080	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	242.23000		0.24223	268.63000	0.26863		242.230	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.37000		0.01937	15.56000	0.01556		19.370	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	240.73000		0.24073	267.08000	0.26708		240.730	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	18.80000		0.01880	15.08000	0.01508		18.800	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	243.75000		0.24375	270.19000	0.27019		243.750	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.54792		102.75045	5.71705	102.72029			0.40	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	106.18	Call	92,756.32000		92.75632	92,444.33000	92.44433		92,756.320	9.79	0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.26955		100.32751	7.33122	100.01552			9.42	0.00	0	23,668.00
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	6.70	Call	826.62000		0.82662	765.76000	0.76576		826.620	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,178.44000		4.17844	4,433.98000	4.43398		4,178.440	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,141.00000		4.14100	4,395.69000	4.39569		4,141.000	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	813.48000		0.81348	753.48000	0.75348		813.480	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,216.06000		4.21606	4,472.46000	4.47246		4,216.060	9.02	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.37405		101.74276	7.43911	101.42636			9.18	0.00	0	645.00
R207	On 07/11/2013	Bond Future	6.71	Call	839.90000		0.83990	778.19000	0.77819		839.900	9.02	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,151.61000		5.15161	5,397.29000	5.39729		5,151.610	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,202.16000		1.20216	1,126.59000	1.12659		1,202.160	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,116.28000		5.11628	5,361.24000	5.36124		5,116.280	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,174.62000		1.17462	1,100.47000	1.10047		1,174.620	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,187.10000		5.18710	5,433.48000	5.43348		5,187.100	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,188.33000		1.18833	1,113.48000	1.11348		1,188.330	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.47535		99.46925	7.54386	99.14872			9.11	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,049.26000		1.04926	988.23000	0.98823		1,049.260	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,542.62000		7.54262	7,806.44000	7.80644		7,542.620	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,059.38000		1.05938	997.85000	0.99785		1,059.380	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,581.23000		7.58123	7,845.54000	7.84554		7,581.230	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.58725		100.81611	7.65956	100.49126			9.09	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,504.10000		7.50410	7,767.42000	7.76742		7,504.100	8.92	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,039.21000		1.03921	978.67000	0.97867		1,039.210	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	101.40	Call	89,535.86000		89.53586	89,161.86000	89.16186		89,535.860	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 01/08/2013	Bond Future			7.40384		98.58033	7.47045	98.20633			10.36	0.00	0	18,025.00
R208	On 07/11/2013	Bond Future	6.80	Call	889.99000		0.88999	817.85000	0.81785		889.990	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,815.68000		4.81568	5,122.89000	5.12289		4,815.680	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	904.33000		0.90433	831.18000	0.83118		904.330	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,772.84000		4.77284	5,079.04000	5.07904		4,772.840	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	875.81000		0.87581	804.67000	0.80467		875.810	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,858.73000		4.85873	5,166.94000	5.16694		4,858.730	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.50334		96.57509	7.57318	96.19574			10.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,328.57000		2.32857	2,169.83000	2.16983		2,328.570	10.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,346.75000		2.34675	2,567.36000	2.56736		2,346.750	10.81	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,848.61000		5.84861	6,143.10000	6.14310		5,848.610	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	6.74	Call	1,272.54000		1.27254		1,184.44000	1.18444	1,272.540	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.59749		97.87174		7.67052	97.48745		10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,287.08000		1.28708		1,198.14000	1.19814	1,287.080	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,889.32000		5.88932		6,184.67000	6.18467	5,889.320	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,302.24000		1.30224		1,212.44000	1.21244	1,302.240	10.17	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,930.69000		5.93069		6,226.88000	6.22688	5,930.690	10.17	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,072.15000		1.07215		1,001.29000	1.00129	1,072.150	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,537.40000		8.53740		8,856.06000	8.85606	8,537.400	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,083.09000		1.08309		1,011.63000	1.01163	1,083.090	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,492.35000		8.49235		8,810.41000	8.81041	8,492.350	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,061.29000		1.06129		991.04000	0.99104	1,061.290	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,582.55000		8.58255		8,901.82000	8.90182	8,582.550	10.21	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.69579		95.80039		7.77228	95.41087		10.42	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,949.02000		5.94902		6,364.78000	6.36478	5,949.020	20.57	0.00	0	2,000.00
R209	On 01/08/2013	Bond Future			8.69691		78.12734		8.74812	77.72185		20.87	0.00	0	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Put	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	77.40000		0.07740		87.67000	0.08767	77.400	20.57	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,178.23000		68.17823		67,772.74000	67.77274	68,178.230	21.49	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,736.51000		3.73651		3,982.25000	3.98225	3,736.510	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,894.67000		3.89467		3,727.96000	3.72796	3,894.670	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,697.12000		3.69712		3,941.52000	3.94152	3,697.120	22.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	3,817.72000		3.81772		3,653.70000	3.65370	3,817.720	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,776.21000		3.77621		4,023.30000	4.02330	3,776.210	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,672.89000		1.67289		1,826.89000	1.82689	1,672.890	22.74	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,369.31000		4.36931		4,635.07000	4.63507	4,369.310	22.24	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.80	Call	3,856.10000		3.85610		3,690.73000	3.69073	3,856.100	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,957.80000		6.95780		6,700.69000	6.70069	6,957.800	22.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,959.41000		7.95941		7,679.10000	7.67910	7,959.410	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.78469		76.08506		8.83748	75.67395		22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,304.32000		3.30432		3,158.97000	3.15897	3,304.320	22.24	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,472.57000		6.47257		6,227.77000	6.22777	6,472.570	22.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,890.69000		1.89069		2,057.00000	2.05700	1,890.690	22.68	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,301.38000		1.30138		1,432.18000	1.43218	1,301.380	22.87	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	9.25	Call	5,767.43000		5.76743		5,541.81000	5.54181	5,767.430	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,261.27000		2.26127		2,446.76000	2.44676	2,261.270	22.59	0.00	0	1,000.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,921.55000		3.92155		3,770.76000	3.77076	3,921.550	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,419.72000		6.41972		6,685.49000	6.68549	6,419.720	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,954.21000		3.95421		3,802.42000	3.80242	3,954.210	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,371.39000		6.37139		6,636.16000	6.63616	6,371.390	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,889.03000		3.88903		3,739.25000	3.73925	3,889.030	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,468.33000		6.46833		6,735.11000	6.73511	6,468.330	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.86612		77.10666		8.92043	76.69010		21.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,645.09000		2.64509		2,541.29000	2.54129	2,645.090	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,692.60000		11.69260		12,010.29000	12.01029	11,692.600	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,622.86000		2.62286		2,519.80000	2.51980	2,622.860	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,829.19000		11.82919		12,148.37000	12.14837	11,829.190	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.94862		75.00573		9.00452	74.58349		21.95	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,667.45000		2.66745		2,562.90000	2.56290	2,667.450	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	7.85	Put	11,760.76000		11.76076	12,079.20000	12.07920		11,760.760	21.57	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	173.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,589.30000		13.58930	13,594.93000	13.59493		13,589.300		0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.40070		159.40070	159.39507	159.39507				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,599.30000		13.59930	13,604.93000	13.60493		13,599.300		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,609.30000		13.60930	13,614.93000	13.61493		13,609.300		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 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	130.00	Put	1,585.13000		1.58513	1,582.99000	1.58299		1,585.130		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,595.13000		1.59513	1,592.99000	1.59299		1,595.130		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,575.13000		1.57513	1,572.99000	1.57299		1,575.130		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.41487		128.41487	128.41701	128.41701				0.00	0	522.00
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	138.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	7,545.26000		7.54526	7,448.00000	7.44800		7,545.260		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	7,535.26000		7.53526	7,438.00000	7.43800		7,535.260		0.00	0	0.00
R212	On 01/08/2013	Bond Future			130.45474		130.45474	130.55200	130.55200				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	7,555.26000		7.55526	7,458.00000	7.45800		7,555.260		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	91.25	Put	0.00000		0.00000	0.00000	0.00000		0.000	19.02	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.49758		89.47690	8.55890	88.98005			18.38	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,861.88000		78.86188	78,365.03000	78.36503		78,861.880	19.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,830.65000		3.83065	3,620.34000	3.62034		3,830.650	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,753.11000		3.75311	4,046.68000	4.04668		3,753.110	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,869.96000		3.86996	3,657.96000	3.65796		3,869.960	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,712.68000		3.71268	4,004.56000	4.00456		3,712.680	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,793.87000		3.79387	4,089.12000	4.08912		3,793.870	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.59029		87.20234	8.65362	86.69846			19.49	0.00	0	173.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,791.55000		3.79155	3,582.92000	3.58292		3,791.550	19.43	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,723.84000		3.72384	3,541.88000	3.54188		3,723.840	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,718.36000		6.71836	7,045.73000	7.04573		6,718.360	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,691.85000		3.69185	3,511.12000	3.51112		3,691.850	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,819.47000		6.81947	7,149.30000	7.14930		6,819.470	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.67796		88.37313	8.74325	87.86257			19.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,755.99000		3.75599	3,572.80000	3.57280		3,755.990	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,768.78000		6.76878	7,097.38000	7.09738		6,768.780	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	8.76336	86.03123		8.83064	85.51374		19.32	0.00	0	0.00
R213	7.66	Call	2,644.13000	2.64413		2,514.24000	2.51424		2,644.130	18.99	0.00	0	0.00
R213	7.66	Put	11,825.79000	11.82579		12,213.39000	12.21339		11,825.790	18.99	0.00	0	0.00
R213	7.64	Call	2,599.80000	2.59980		2,471.73000	2.47173		2,599.800	18.99	0.00	0	0.00
R213	7.64	Put	11,960.74000	11.96074		12,350.16000	12.35016		11,960.740	18.99	0.00	0	0.00
R213	7.65	Call	2,621.90000	2.62190		2,492.92000	2.49292		2,621.900	18.99	0.00	0	0.00
R213	7.65	Put	11,893.14000	11.89314		12,281.65000	12.28165		11,893.140	18.99	0.00	0	0.00
R213		On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	84.31	Call	68,427.48000	68.42748		68,090.66000	68.09066		68,427.480	22.39	0.00	0	0.00
R214		On 01/08/2013	Bond Future	8.82691	78.87538		8.86806	78.53856		21.65	0.00	0	840.00
R214	84.31	Put	0.00000	0.00000		0.00000	0.00000		0.000	22.39	0.00	0	0.00
R214		On 07/11/2013	Bond Future	8.91567	76.70385		8.95811	76.36233		23.01	0.00	0	0.00
R214	7.80	Put	10,907.70000	10.90770		11,220.60000	11.22060		10,907.700	22.59	0.00	0	0.00
R214	7.81	Call	933.58000	0.93358		904.42000	0.90442		933.580	22.59	0.00	0	0.00
R214	7.80	Call	918.46000	0.91846		889.84000	0.88984		918.460	22.59	0.00	0	0.00
R214	7.81	Put	10,823.87000	10.82387		11,136.23000	11.13623		10,823.870	22.59	0.00	0	0.00
R214	7.79	Call	903.52000	0.90352		875.43000	0.87543		903.520	22.59	0.00	0	0.00
R214	7.79	Put	10,991.91000	10.99191		11,305.34000	11.30534		10,991.910	22.59	0.00	0	0.00
R214		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	7.85	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248	7.85	Put	12,505.17000	12.50517		12,935.49000	12.93549		12,505.170	0.00	0.00	0	0.00
R248	7.86	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248	7.84	Put	12,634.72000	12.63472		13,065.04000	13.06504		12,634.720	0.00	0.00	0	0.00
R248		On 01/08/2013	Bond Future	8.92257	101.92983		8.96377	101.49951		0.00	0.00	0	603.00
R248	7.84	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248	7.86	Put	12,375.87000	12.37587		12,806.19000	12.80619		12,375.870	0.00	0.00	0	0.00
R248	7.85	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248	7.85	Put	13,445.16000	13.44516		13,881.48000	13.88148		13,445.160	0.00	0.00	0	0.00
R248	7.86	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248	7.86	Put	13,316.09000	13.31609		13,752.41000	13.75241		13,316.090	0.00	0.00	0	0.00
R248	7.84	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248		On 07/11/2013	Bond Future	9.01480	98.94667		9.05736	98.51035		0.00	0.00	0	0.00
R248	7.84	Put	13,574.49000	13.57449		14,010.81000	14.01081		13,574.490	0.00	0.00	0	0.00
RAIN		On 16/09/2013	Foreign Exchange Future	19,190.57000	19,190.57000		19,319.01000	19,319.01000			0.00	0	0.00
YUAN/R	1.50	Call	326.58940	0.03266		334.52630	0.03345		326.589	13.59	0.00	0	0.00
YUAN/R	1.50	Put	348.58940	0.03486		356.52630	0.03565		348.589	13.59	0.00	0	0.00
YUAN/R	1.51	Call	284.76160	0.02848		292.73560	0.02927		284.762	13.73	0.00	0	0.00
YUAN/R	1.51	Put	406.76160	0.04068		414.73560	0.04147		406.762	13.73	0.00	0	0.00
YUAN/R	1.49	Put	296.51600	0.02965		304.34210	0.03043		296.516	13.49	0.00	0	0.00
YUAN/R	1.49	Call	374.51600	0.03745		382.34210	0.03823		374.516	13.49	0.00	0	0.00
YUAN/R		On 16/09/2013	Foreign Exchange Future	1.49780	1.49780		1.49780	1.49780		13.59	0.00	0	0.00

Total for Derivatives : **256,720,364.00** **58,776** **2 150 095.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	6.71500	106.92670		6.71500	106.90752			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.21000	107.68666		8.21000	107.66312			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	271,141.00
AB012	On 21/11/2022	Spot Bond	8.00000	48.05469		8.00000	48.04445			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.07500	98.04222		9.07500	98.01857			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.06500	104.09515		7.06500	104.07551			0.00	0	3,000,000.00
AB07	On 07/03/2014	Spot Bond	6.57000	104.53879		6.57000	104.52043			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.48000	107.83365		8.48000	107.80932			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.62000	137.23460		0.62000	137.21505			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	129.92546		2.31000	129.91731			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.32500	110.30075		7.32500	110.27918			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.17000	105.47616		7.17000	105.45596			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000		0.00000	100.00000			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.27000	105.35978		6.27000	105.34187			0.00	0	13,300,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.07000	130.71113		5.07000	130.67694			0.00	0	2,200,000.00
ABLI03		On 15/03/2015	Spot Bond	2.98000	125.49306		2.98000	125.46720			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.57000	116.90452		2.57000	116.88168			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.22000	100.08199		4.22000	100.05786			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.78000	111.99032		10.78000	111.95837			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.87000	110.00120		3.87000	109.97585			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	28.25341		100.00000	28.18497			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.05000	162.28340		2.05000	162.25397			0.00	0	3,000,000.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.22194		2.76000	152.19142			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.08000	164.22563		2.08000	164.19570			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.22000	163.55954		2.22000	163.52912			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.77625	71.20859		7.77625	71.19398			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.77625	71.20859		7.77625	71.19398			0.00	0	0.00

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	16.19043		84.61000	16.16326			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	43.36252		100.00000	43.28025			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.71000	103.36765		6.71000	103.34902			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.85500	117.69610		6.85500	117.67454			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.72000	93.83967		2.72000	93.83266			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.78000	98.61198		2.78000	98.60454			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.82000	110.10241		2.82000	110.09398			0.00	0	0.00

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	100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.24500	91.25492		9.24500	91.23987			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.41000	87.88732		9.41000	87.87248			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.35500	109.11389		9.35500	109.08472			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.58000	90.16318		8.58000	90.12016			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		100.00000	12.64606		100.00000	12.62160			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		100.00000	12.64606		100.00000	12.62160			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		100.00000	1.74254		100.00000	1.73834			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		100.00000	8.82163		100.00000	8.80036			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.08000	110.16363		8.08000	110.13993			0.00	0	1,700,000.00
ABS5	On 01/05/2015	Spot Bond		6.66500	104.45627		6.66500	104.43766			0.00	0	96,178,001.00
ABS6	On 01/06/2020	Spot Bond		8.67500	98.61582		8.67500	98.59294			0.00	0	1,300,000.00
ABS7	On 11/09/2026	Spot Bond		9.61000	97.08758		9.61000	97.06282			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.31500	108.00963		7.31500	107.98854			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.32000	127.69032		1.32000	127.66970			0.00	0	500,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	124.72244		4.00000	124.69328			0.00	0	0.00

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	2.12000	131.97927		2.12000	131.97166			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.56000	124.42757		0.56000	124.41003			0.00	0	1,000,000.00
ABSI4		On 31/01/2022	Spot Bond	2.02000	123.30962		2.02000	123.28729			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	30.65823		100.00000	30.58397			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.01500	109.21075		11.01500	109.17893			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.54243		100.00000	1.53869			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.19357		100.00000	9.17130			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.73837		11.00000	57.72187			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.19357		100.00000	9.17130			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.06500	105.13876		9.06500	105.11316			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38500	105.04412		7.38500	105.02307			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.62261		100.00000	4.61237			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.24342		100.00000	6.22968			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.30686		10.23000	103.27885			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.15000	103.65794		9.15000	103.63260			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.91745		1.75000	107.89875			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.37420		100.00000	6.35875			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.71500	98.75282		7.71500	98.73158			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.37000	103.82682		8.37000	103.80368			0.00	0	1,300,000.00
AIR02		On 30/04/2023	Spot Bond	9.05000	119.32655		9.05000	119.29769			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	40.42666		100.00000	40.32872			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.96500	113.10663		6.96500	113.08559			0.00	0	7,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000		45.82569	100.00000	45.71345				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.93012	100.00000	13.89930				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.03000		149.00173	3.03000	148.97075				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		102.80603	4.57000	102.79321				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.62000		107.73310	8.62000	107.70826				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		84.42090	100.00000	84.23077				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.04000		112.70323	7.04000	112.68193				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.62000		103.05226	6.62000	103.03376				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.15000		104.33103	7.15000	104.31101				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.53000		107.77931	8.53000	107.75471				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.72847		104.83010	10.72847	104.79995				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.68430		102.09810	10.68430	102.06884				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	10.72285	101.96311	10.72285	101.93379				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76143	101.70907	10.76143	101.67972				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.70527	100.81476	11.70527	100.78316				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.97847	100.59373	10.97847	100.56413				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.89675	103.29762	10.89675	103.26744				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.68430	102.09810	10.68430	102.06884				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.85511	102.11975	10.85511	102.09003				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.04611	94.84519	10.04611	94.81961				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.47313	100.62067	10.47313	100.59241				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.30500	99.89342	11.30500	99.86317				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.43175	10.22500	65.41380				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	76.71654	12.22500	76.69144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.02000	62.78571		11.02000	62.77341			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.72847	104.80407		13.72847	104.76564			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.01655	101.60058		15.01655	101.55989			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.92379	101.56052		13.92379	101.52277			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.12018		100.00000	9.10287			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.52405		100.00000	19.47675			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.76908		100.00000	17.72604			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.96857		100.00000	10.94200			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.96857		100.00000	10.94200			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.26152		100.00000	13.22939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.49089		100.00000	11.46305			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	63.23845		100.00000	63.11847			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.02000	104.76565		2.02000	104.75993			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.97000	95.78510		7.97000	95.76498			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.97000	97.07145		7.97000	97.05106			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.35500	100.02635		8.35500	100.00398			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	60.82179		100.00000	60.67445			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond		100.00000	104.68070		100.00000	104.39547			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.77000	99.65457		7.77000	99.63393			1,554,000,000.00	200,000	3,200,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	6.82158		100.00000	6.80487			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.67268		100.00000	6.65634			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.67268		100.00000	6.65634			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.13000	105.05502		8.13000	105.03227			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.81163		100.00000	3.80240			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.81163		100.00000	3.80240			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.39500	108.35684		6.39500	108.33801			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.28042		100.00000	7.26278			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.43208		100.00000	10.40680			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.97000	110.01524		6.97000	109.99476			0.00	0	1,200,000.00
CBL08	On 02/11/2016	Spot Bond		9.18000	116.61811		9.18000	116.58967			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.88000	106.04980		8.88000	106.02477			0.00	0	7,500,000.00
CBL12	On 06/09/2018	Spot Bond		10.93000	105.59444		10.93000	105.56390			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.18000	106.81482		11.18000	106.78273			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.07000	102.71776		9.07000	102.69301			0.00	0	1,700,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.62000	102.00563		11.62000	101.97381			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.90500	94.82624		9.90500	94.80133			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.80000	118.17724		9.80000	118.14635			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.65000	114.19521		9.65000	114.16581			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.09000	118.45911		9.09000	118.43050			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.43000	105.03183		11.43000	105.00012			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000		0.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.57500	105.13553		10.57500	105.10563			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.15500	103.58877		8.15500	103.56596			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	21.68991		100.00000	21.63736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000		21.51385	100.00000	21.46173				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		69.29838	100.00000	69.13051				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		55.83823	100.00000	55.70295				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.45666	10.11000	100.42974				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		101.10402	2.76000	101.09636				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		109.89139	3.14000	109.86819				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.12336	8.25000	103.10071				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.96812	3.10000	117.94344				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN199		On 13/09/2016	Spot Bond	2.40000	117.68733	2.40000	117.66491			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.91500	103.82467	7.91500	103.80265			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.96500	103.99860	7.96500	103.97640			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.96500	103.99860	7.96500	103.97640			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.01500	102.85281	8.01500	102.83073			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	63.39848	100.17539	63.24465			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	103.70189	9.35000	103.67572			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.70189	9.35000	103.67572			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.95000	106.03337	8.95000	106.00814			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		6.55236		100.00000	6.53648			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.52500		95.35960		10.52500	95.34174			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.04500		94.75670		11.04500	94.73809			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.93685		8.80500	100.92494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		27.87249		100.00000	27.81012			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		27.87249		100.00000	27.81012			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.19094		7.01000	36.18413			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	0.00071			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00071		100.00000	0.00071			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.35500		100.02635		8.35500	100.00398			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.97000		32.19912		7.97000	32.19236			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.97000		32.58703		7.97000	32.58019			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.46500	113.36863		8.46500	113.34310			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.53000	102.88592		8.53000	102.86245			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.81500	116.31185		9.81500	116.28140			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond		7.91500	107.34711		7.91500	107.32435			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.40500	110.80208		9.40500	110.77441			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.83500	98.14199		9.83500	98.11625			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.70000	99.25723		10.70000	99.22897			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.70000	91.95711		10.70000	91.93092			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.26500	93.40402		12.26500	93.38368			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.90567		100.00000	11.86850			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.80500	98.07083		7.80500	98.05715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG46	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.91500		104.27928		6.91500	104.25966			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.71500		122.90697		6.71500	122.88480			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.02500		111.34917		8.02500	111.32497			581,515,575.00	72,463	47,682,634.00
DV23	On 27/02/2023	Spot Bond	8.50500		113.56039		8.50500	113.53427			425,881,326,150.00	50,074,230	142,436,674.00
E170	On 01/08/2020	Spot Bond	7.68500		137.38285		7.68500	137.35424			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99979		0.00010	105.99980			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.12000		114.33268		2.12000	114.31177			0.00	0	16,000,000.00
EL29	On 19/11/2029	Spot Bond	2.26000		100.07784		2.26000	100.05916			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.25500		111.61618		9.25500	111.58829			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.15500		112.20780		9.15500	112.18051			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.75000		103.99540		9.75000	103.96849			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.32500		92.75627		10.32500	92.73090			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		56.00730	100.00000	55.87162				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		58.93393	100.00000	58.79116				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		93.72972	100.00000	93.49598				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		89.07170	100.00000	88.86063				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.71717	3.00000	127.69078				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.87500		104.09718	10.87500	104.06724				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.54000		84.39606	9.54000	84.37457				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.35500		105.67711	6.35500	105.65905				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	7.32000		109.86516	7.32000	109.84359				2,437,215,960.00	332,953	254,960,214.00
ES23	On 25/01/2023	Spot Bond	8.04500		112.64199	8.04500	112.61745				49,013,181,010.00	6,092,378	251,548,003.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.53500	97.02399		8.53500	97.00184			1,111,291,140.00	130,204	51,608,446.00
ES33	On 15/09/2033	Spot Bond		9.27500	86.46817		9.33000	86.01347			11,131,761,684,225.00	1,200,189,939	906,943,998.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.33610		100.00000	12.30622			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.00467		100.00000	11.97559			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.96500	105.27153		6.96500	105.25194			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.02000	98.42216		9.02000	98.39843			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.82000	105.61476		10.82000	105.58436			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	79.47604		100.00000	79.29114			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12000	124.01179		2.12000	123.98899			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	131.65240		2.15000	131.64471			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.76000	98.84932		2.76000	98.84192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond		2.71000	111.91753		2.71000	111.90930			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.12500	117.11859		7.12500	117.09631			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.78451		100.00000	32.71234			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.78451		100.00000	32.71234			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11400	56.27231		8.11400	56.26029			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.91668		9.50300	35.90774			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.66970		9.74000	34.66087			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	84.28279		100.00000	84.09123			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.95864		7.47000	99.93796			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.95864		7.47000	99.93796			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96675		6.00000	99.95013			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.37690		100.09221	11.34931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.11662		13.22500	51.09855			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.67500	87.40077		3.67500	87.37478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	100.00000		1.01104		100.00000	1.00664			10,000,000,000,000.00	100,000,000	100,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.36000	121.25449		3.36000	121.24332			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.34000	110.64087		3.34000	110.63074			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.88010	98.97539		0.88010	98.97302			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.36000	107.51030		3.36000	107.50040			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	106.40547		1.88000	106.39997			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.93010	107.01334		1.93010	107.00774			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		21.64950		100.00000	21.59706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000		111.21160		4.73000	111.18343			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		100.00000		0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.39564		100.00000	8.37530			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.35000		102.92223		10.35000	102.89318			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.16000		103.10329		7.16000	103.08313			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRE2F	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000		139.34588		4.02000	139.31331			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	300,000	300,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	20,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.66000		126.24206		2.66000	126.23294			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		131.54366		2.16000	131.53594			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		123.99128		2.88000	123.98159			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.49000		103.26393		2.49000	103.25687			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02000		121.94041		2.02000	121.91832			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		90.80959		2.92000	90.79092			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.89865		100.00000	0.89647			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.77815		104.97509	13.74329			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		17.88932		101.07593	17.84556			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.98783		100.44759	9.96355			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.30560		100.76967	16.26582			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.54000		99.30376		2.54000	99.28444			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.39000		96.94588		2.39000	96.93413			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.42000		96.62362		2.42000	96.60962			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		129.35832		2.36000	129.34980			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.95000		105.92836		5.95000	105.91148			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.21500		106.91653		6.21500	106.89876			34,804,000,000.00	5,600,000	9,244,000.00
FRX16	On 15/09/2016	Spot Bond	7.17500		104.99832		7.17500	104.97821			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.65000		105.85047		7.65000	105.82888			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.83000		113.10658		7.83000	113.08284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.40500	104.41821		8.40500	104.39485			0.00	0	1,200,000.00
FRX23	On 28/02/2023	Spot Bond	9.36500	92.42698		9.36500	92.39470			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.43000	110.19579		9.43000	110.16806			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.11500	98.83105		10.11500	98.80412			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.24000	81.09562		10.24000	81.07350			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.88000	104.40094		8.88000	104.37616			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	100.00000		0.00000	100.00000			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	400,000	100,000.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	100.00000	99.99946		100.00000	99.99939			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	100.00000	99.99905		100.00000	99.99898			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.13334		100.00000	3.12640			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	94,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	5,000,000	10,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC04		On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC05		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	109.98866		100.00000	109.68897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,361,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.50460		104.43827		7.50460	104.41693			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	5,000,000	176,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.85782		104.51019		7.85782	104.48786			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	70,000,000.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.30871		104.60883		8.30871	104.58520			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	35,000,000.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.83500		114.72742		7.83500	114.70307			0.00	0	34,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93000		134.07226		1.93000	134.06523			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.91000		137.19990		1.91000	137.19278			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.26000		104.19388		9.26000	104.16784			0.00	0	13,246,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25500		104.23913		9.25500	104.21308			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		110.08176		1.75000	109.83840			118,103,640,000.00	68,268,000	896,489,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		2.18500	108.52480		2.24000	107.39956			92,893,090,000.00	42,514,000	551,957,000.00
I2046	On 31/03/2046	Spot Bond		100.00000	2.51387		100.00000	2.50000			0.00	0	220,000,000.00
I2050	On 31/12/2050	Spot Bond		2.44500	107.56895		2.50500	105.99514			69,213,060,000.00	28,308,000	149,849,996.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.01500	108.69958		7.01500	108.67921			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.91000	104.12402		6.91000	104.10479			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.51500	107.94183		7.51500	107.92019			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.23000	110.07141		8.23000	110.04729			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.84000	103.19588		6.84000	103.17692			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.18895		3.87000	110.16344			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.33500	105.95679		7.33500	105.93571			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.72000	106.11386		0.72000	106.11175			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.09000	106.41107		2.09000	106.40496			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.93000	105.76981		7.93000	105.74733			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.45000	98.65309		8.45000	98.63078			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.92500	91.93741		8.92500	91.91560			0.00	0	700,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.03000	85.61685		8.03000	85.59843			0.00	0	1,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00206		100.00000	0.00205			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.22180		5.00000	101.20814			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.22180		5.00000	101.20814			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	102.31838		5.00000	102.30442			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.22180		5.00000	101.20814			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.36528		4.00000	101.35437			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDW003		On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.01500	111.88534		9.01500	111.85838			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.91995		100.00000	7.90076			0.00	0	0.00
IN01E		On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02E		On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03E		On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.01500	102.82795		9.01500	102.80330			0.00	0	0.00
IN04E		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.42601		100.00000	4.41123			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.41712		5.35000	99.40263			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.30311		5.45000	99.28839			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	99.09740		5.45000	99.08274			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.98023		5.45000	98.96561			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.92813		5.25000	99.91377			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.72228		5.35000	99.70771			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.62035		5.35000	99.60581			42,800,000,000.00	8,000,000	4,000,000.00
IND334	On 20/08/2013	Spot Bond		5.35000	99.51863		5.35000	99.50412			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.45000	99.20015		5.45000	99.18546			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	98.89254		5.45000	98.87794			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	98.79043		5.45000	98.77586			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	79.17570		100.00000	79.00433			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	77.99145		100.00000	77.82516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond	100.00000		76.84211	100.00000	76.68067				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		75.72614	100.00000	75.56936				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		74.64213	100.00000	74.48980				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		73.58871	100.00000	73.44064				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		72.56461	100.00000	72.42063				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		71.56863	100.00000	71.42857				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		70.59961	100.00000	70.46332				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.72847		103.69411	10.72847	103.66428				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.72847		101.17364	10.72847	101.14453				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.86984	6.50000	101.85203				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		23.73295	100.00000	23.67546				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		15.18909	100.00000	15.15229				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		100.00000	82.72931		100.00000	82.54708			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	64.11445		100.00000	63.95913			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.02500	104.74719		8.02500	104.72468			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.62000	104.33455		6.62000	104.31608			0.00	0	100,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.48000	107.46279		8.48000	107.43854			0.00	0	6,500,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.19500	104.85187		8.19500	104.82886			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.18000	98.08309		3.18000	98.07455			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.94000	93.24906		3.94000	93.22741			0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.78000	88.79348		3.78000	88.77315			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.78000	88.71946		3.78000	88.69914			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.52000	110.87901		11.52000	110.84527			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.94000	92.25945		3.94000	92.23803			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IWA330	On 25/07/2013	Spot Bond		5.25000	99.89942		5.25000	99.88506			0.00	0	0.00
IWA331	On 01/08/2013	Spot Bond		5.25000	99.79903		5.25000	99.78471			0.00	0	0.00
IWA332	On 08/08/2013	Spot Bond		5.35000	99.69314		5.35000	99.67857			0.00	0	0.00
IWA333	On 15/08/2013	Spot Bond		5.35000	99.59127		5.35000	99.57673			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.35000	99.48960		5.35000	99.47510			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.35000	99.38815		5.35000	99.37367			74,900,000,000.00	14,000,000	7,000,000.00
IWA336	On 05/09/2013	Spot Bond		5.45000	99.27367		5.45000	99.25896			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.45000	99.17077		5.45000	99.15609			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.45000	99.06808		5.45000	99.05343			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.45000	98.86334		5.45000	98.84875			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.45000	98.76129		5.45000	98.74673			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		5.45000	98.65945		5.45000	98.64492			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IWA344	On 31/10/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IWA345	On 07/11/2013	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IWA346	On 14/11/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IWA347	On 21/11/2013	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000		73.29317	100.00000	73.14629				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		72.27723	100.00000	72.13439				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		71.28906	100.00000	71.15010				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		70.32755	100.00000	70.19231				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	100.00000		4.00640	100.00000	3.98878				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	100.00000		9.01440	100.00000	8.97476				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	100.00000		4.00640	100.00000	3.98878				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	100.00000		9.01440	100.00000	8.97476				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		93.16456	100.00000	92.92929				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		62.29678	100.00000	62.14420				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000		58.86260	100.00000	58.72000				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		59.50686	100.00000	59.32108				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		56.46162	100.00000	56.35450				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		9.91148	100.00000	9.88747				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		30.58430	100.00000	30.50940				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		9.88747	100.00000	9.86352				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		40.50694	100.00000	40.38047				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	272,789.00
KW01	On 31/10/2027	Spot Bond	8.35000		145.37168	8.35000	145.33937				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.58000		100.20152	8.58000	100.17827				0.00	0	3,300,000.00
LGL03	On 03/04/2018	Spot Bond	8.63000		67.16754	8.63000	67.15204				0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.20083	8.00000	101.17926				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.26500		99.83887	11.26500	99.80898				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	300,000	300,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	64.89990		100.00000	66.43830			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	63.37956		100.00000	63.22602			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	55.38988		100.00000	55.25571			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	36.01898		100.00000	35.93172			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	31.08242		100.00000	31.00713			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	22.33662		100.00000	22.28251			0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.37000	105.25767		8.37000	105.23409			0.00	0	400,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.71500	104.87149		7.71500	104.84981			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.44000	104.19971		8.44000	104.17630			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.23000	104.85982		9.23000	104.83412			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.91000	105.27929		5.91000	105.26254			0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.27500	105.31766		9.27500	105.29142			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.16500	105.49953		7.16500	105.47935			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.64000	101.60261		8.64000	101.57913			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.34000	101.56728		8.34000	101.54461			0.00	0	3,300,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.39000	103.71394		6.39000	103.69622			0.00	0	3,200,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	67.09559		100.00000	66.97248			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.21500	104.02948		7.21500	104.00945			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.28500	106.29175		8.28500	106.26830			0.00	0	1,600,000.00
MTN05	On 28/10/2013	Spot Bond		5.60500	102.29768		5.60500	102.28222			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	6.83835	100.00000	6.82178				0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.18117	100.00000	0.18073				0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.15981	100.00000	7.14246				0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.24748	100.00000	7.22993				0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.66302	100.89771	6.64675				0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.75080	100.61875	6.73436				0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18117	100.00000	0.18073				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18117	100.00000	0.18073				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.68500	98.64647	8.68500	98.62368				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		6.81500	110.95105		6.81500	110.93086			0.00	0	2,400,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.62000	117.03148		8.62000	117.00464			0.00	0	1,900,000.00
NBK4	On 28/10/2024	Spot Bond		10.52500	32.34366		10.52500	32.33479			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.26500	106.26988		7.26500	106.24916			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.70000	103.74156		6.70000	103.72298			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	35,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.46500	107.48612		7.46500	107.46471			0.00	0	700,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.96500		108.53116		7.96500	108.50813			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.17000		103.97742		5.17000	103.96283			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.17000		105.40193		6.17000	105.38425			0.00	0	1,400,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.73000		115.27057		11.73000	115.23487			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		158.18071		2.17000	158.15149			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.32500		109.88234		8.32500	109.85758			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.95500		108.92074		8.95500	108.89453			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	10,000,000	5,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.15500		108.90723		9.15500	108.88044			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.35500		108.89411		9.35500	108.86675			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		135.55453		3.94500	135.52303			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.46500		106.00062		6.46500	105.98230			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.11000		119.31807		8.11000	119.29216			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.48500		126.45898		8.48500	126.43043			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		165.14806		2.06500	165.11805			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.03000		128.06323		9.03000	128.03233			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.34883		100.00000	17.30680			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	18.59915		100.00000	21.70066			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	18.64244		100.00000	21.74217			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	18.66841		100.00000	21.76708			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	19.29178		100.00000	22.36481			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	19.98440		100.00000	23.02896			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	24.31331		100.00000	27.17991			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.24500	107.57597		6.24500	107.55789			0.00	0	4,300,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	6.65865		100.00000	6.64252			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	28.57178		100.00000	28.50257			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	96.79360		100.00000	96.55163			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PNP10		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.01500	112.83320		6.01500	112.81502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	5.79000	93.59167	5.79000	93.57716					0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.77000	38.78119	7.77000	38.77311					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	6.03500	119.47393	6.09000	119.33409				101,244,758,906,865.00	16,776,264,939	15,503,174,295.00	
R158	On 15/09/2015	Spot Bond	6.01500	119.51775	6.01500	119.49850					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.91500	88.16764	5.91500	88.15368					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.01500	125.81766	6.01500	125.79739					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.84500	83.35403	5.84500	83.34098					0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.12000	104.79420	5.12000	104.77954					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.93000	121.76268	8.00000	121.08484				127,079,432,600,900.00	16,025,149,130	14,487,709,597.00	
R187P	On 21/12/2026	Spot Bond	7.69000	36.30836	7.69000	36.30087					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.61000	34.04575	7.61000	34.03881					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.62000	275.24114	1.62000	275.19444				453,600,000.00	280,000	166,940,280.00	
R201	On 21/12/2014	Spot Bond	5.39500	105.18500	5.44000	105.10666				6,463,900,926,860.00	1,198,128,068	1,101,198,388.00	
R202	On 07/12/2033	Spot Bond	2.18000	205.32390	2.18000	205.28595				58,860,000,000.00	27,000,000	1,477,055,200.00	
R2023	On 28/02/2023	Spot Bond	7.62500	103.77641	7.68500	103.35018				30,566,455,138,500.00	4,008,715,428	4,870,505,556.00	
R203	On 15/09/2017	Spot Bond	6.75500	108.13177	6.82000	107.87242				14,614,833,614,500.00	2,163,557,900	6,337,215,137.00	
R2037	On 31/01/2037	Spot Bond	8.50000	14.13920	8.50000	14.13920					0.00	0	0.00
R204	On 21/12/2018	Spot Bond	6.99000	105.07827	7.05000	104.78437				6,433,613,936,340.00	920,402,566	5,639,703,277.00	
R2048	On 28/02/2048	Spot Bond	8.93000	101.39360	8.93000	101.36953				14,484,351,777,330.00	1,621,987,881	3,263,962,357.00	
R205	On 31/03/2014	Spot Bond	100.00000	56.31409	100.00000	56.17767					0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.39000	101.04911	5.45000	101.00515				343,882,000,000.00	63,800,000	2,495,712,000.00	
R207	On 15/01/2020	Spot Bond	7.25000	100.05808	7.31000	99.73283				18,870,379,568,750.00	2,602,810,975	4,561,322,648.00	
R208	On 31/03/2021	Spot Bond	7.38500	98.31562	7.45000	97.92875				27,083,035,919,170.00	3,667,303,442	8,160,124,986.00	
R209	On 31/03/2036	Spot Bond	8.68000	77.91754	8.73000	77.50222				28,493,430,791,560.00	3,282,653,317	8,931,587,926.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond		1.95000	158.96855		1.95000	158.94015			270,660,000,000.00	138,800,000	458,326,000.00
R211	On 31/01/2017	Spot Bond		0.02000	129.53939		0.02000	129.52306			320,000,000.00	16,000,000	96,020,000.00
R212	On 31/01/2022	Spot Bond		1.41000	131.71748		1.40000	131.79571			666,507,000,000.00	472,700,000	1,187,674,000.00
R213	On 28/02/2031	Spot Bond		8.48000	89.23664		8.54000	88.72855			24,530,616,493,920.00	2,892,761,379	6,074,452,519.00
R214	On 28/02/2041	Spot Bond		8.81500	78.62238		8.81500	78.60395			28,498,327,587,265.00	3,232,935,631	7,802,494,040.00
R224C	On 15/09/2013	Spot Bond		5.18000	99.16964		5.18000	99.15568			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.28000	96.61725		5.28000	96.60356			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.39000	94.01520		5.39000	94.00162			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.07500	90.54138		6.07500	90.52665			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.91500	88.16764		5.91500	88.15368			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.83500	85.81222		5.83500	85.79881			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.84500	83.35403		5.84500	83.34098			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.45500	97.72167		5.45500	97.70740			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.47500	95.12015		5.47500	95.10611			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.42500	92.64991		5.42500	92.63636			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		5.98500	89.26207		5.98500	89.24769			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.85500	86.93442		5.85500	86.92072			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.83500	84.50984		5.83500	84.49657			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.89500	81.95033		5.89500	81.93732			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.75500	77.04070		6.75500	77.02672			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.80500	74.36431		6.80500	74.35072			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.02500	71.16789		7.02500	71.15446			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.00500	68.82506		7.00500	68.81212			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.98500	66.57223		6.98500	66.55975			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.97500	64.36562		6.97500	64.35356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R337C		On 21/06/2020	Spot Bond		7.23500	61.12424	7.23500	61.11237			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.21500	59.07489	7.21500	59.06345			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.32500	56.54028	7.32500	56.52917			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.29500	54.67584	7.29500	54.66513			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.26500	52.88819	7.26500	52.87788			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.23500	51.17383	7.23500	51.16389			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.19500	49.57687	7.19500	49.56730			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.15500	48.04834	7.15500	48.03911			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.89000	42.93386	7.89000	42.92478			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.85000	41.48644	7.85000	41.47771			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.81000	40.10327	7.81000	40.09488			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.77000	38.78119	7.77000	38.77311			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.73000	37.51717	7.73000	37.50939			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.69000	36.30836	7.69000	36.30087			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.65000	35.15207	7.65000	35.14486			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.61000	34.04575	7.61000	34.03881			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			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	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	12.55849	100.00000	12.52807			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	2.77364	100.00000	2.76685			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	90.52440		100.00000	90.30679			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.20464		12.35000	108.16883			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.63428		100.00000	13.60125			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		100.00000	32.25331		100.00000	31.94550			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	58.36492		100.00000	58.22353			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	99.94276		5.25000	99.92845			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.03741		100.00000	1.03492			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.64621		100.00000	5.63253			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.24959		100.00000	13.15140			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.70500	109.40060		8.70500	109.37513			0.00	0	3,100,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.31500	111.84758		7.31500	111.82575			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.83000	104.17769		8.83000	104.15309			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	272,706.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31500	105.36101		7.31500	105.34044			0.00	0	12,300,000.00
SBK9	On 10/04/2018	Spot Bond	8.62000	101.41018		8.62000	101.38679			0.00	0	5,100,000.00
SBK11	On 09/04/2014	Spot Bond	1.62000	132.82552		1.62000	132.80298			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000		-0.90120	100.00000			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.47500	116.37570		7.47500	116.35250			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.33500	116.67209		7.33500	116.64925			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.26500	116.82066		7.26500	116.79801			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.18000	103.02696		8.18000	103.00452			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.41000	116.51318		7.41000	116.49015			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.37500	116.58730		7.37500	116.56436			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	96.73705		100.00000	96.48708			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.83000	106.58631		7.83000	106.56407			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000		1.83292	100.00000	1.82886				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.05500		106.95158	9.05500	106.92570				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.60000		105.00058	9.60000	104.97383				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.51000		102.93881	8.51000	102.91549				0.00	0	4,900,000.00
SBS3	On 25/05/2026	Spot Bond	8.65000		97.73484	8.65000	97.71235				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.10500		98.54646	9.10500	98.52262				0.00	0	1,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.19500		111.45585	7.19500	111.43445				0.00	0	1,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		131.21809	2.19000	131.21028				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.72000		107.36353	0.72000	107.36141				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		5.95568	100.00000	5.94125				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.75357	0.00000	152.73438				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		110.65001	1.29000	110.63219				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.86984	6.50000	101.85203				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.88000		100.02033	8.88000	99.99660				0.00	0	26,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	25,032,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.08500		104.36290	5.08500	104.34842				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.31500		110.36751	7.31500	110.34561				0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.23000		102.85342	8.23000	102.83088				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.08000		104.50875	8.08000	104.48614				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.08500		96.93920	9.08500	96.91568				0.00	0	36,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.01300		89.61695		9.01300	89.59537			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.07500		89.30542		9.07500	89.28377			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.66500		103.42912		6.66500	103.41060			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.53500		93.75327		8.53500	93.73198			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.96000		103.79494		7.96000	103.77293			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.91500		117.56743		6.91500	117.54571			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.53000		101.11513		2.53000	101.09541			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.97000		100.51707		7.97000	100.50267			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	100.00000		83.14351		100.00000	82.95455			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000	0.00000	100.00000				0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.57500	115.66381	6.57500	115.64337				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.51000	106.33296	8.51000	106.30875				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	50.75107	100.00000	50.63935				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	43.61446	100.00000	43.50764				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.09097	100.00000	16.05199				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.63000	103.53114	6.63000	103.51278				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond		7.26500	103.60221		7.26500	107.92237			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.00000		7.83000	99.97879			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.47320		7.16000	75.45853			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.76975		101.06155	5.75548			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.96500		108.98966		7.96500	108.96640			0.00	0	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.45000		94.99824		7.45000	94.97954			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.72000		107.14851		7.72000	107.12646			0.00	0	1,000,900,000.00
TN20	On 17/09/2020	Spot Bond	8.39500		114.65057		8.39500	114.62495			17,251,456,360.00	2,054,968	259,387,240.00
TN23	On 06/11/2023	Spot Bond	8.65000		116.58186		8.65000	116.55503			475,473,200.00	54,968	91,266,959.00
TN25	On 19/08/2025	Spot Bond	8.94000		107.98284		8.94000	107.95675			0.00	0	194,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.02500	100.55574		9.02500	100.53163			0.00	0	9,250,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	269,764.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.66991		100.00000	9.64497			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			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
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		100.00000		0.00000	100.00000			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	100.00000		80.21978		100.00000	80.04386			38,800,000,000,000.00	388,000,000	324,000,000.00
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		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	100.00000		80.21978		100.00000	80.04386			300,000,000,000.00	3,000,000	3,000,000.00
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		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	100.00000		80.21978		100.00000	80.04386			200,000,000,000.00	2,000,000	2,000,000.00
UG21	On 02/03/2021	Spot Bond	8.80500		114.35590		8.80500	114.32912			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.12000		107.09082		9.12000	107.06487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1A5		On 07/11/2013	Spot Bond		100.00000	96.51108	100.00000	96.26299			0.00	0	0.00
VIP1B3		On 07/11/2013	Spot Bond		100.00000	95.87647	100.00000	95.64205			0.00	0	0.00
VIP1C3		On 07/11/2013	Spot Bond		100.00000	96.65335	100.00000	96.40489			0.00	0	0.00
VKC01		On 27/09/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKC02		On 28/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE01		On 08/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE02		On 08/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE03		On 08/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE04		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VKE05		On 28/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOD008		On 08/10/2013	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
VOYT01		On 09/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
WS04		On 30/05/2016	Spot Bond		6.37500	117.46498	6.37500	117.44496			0.00	0	92,600,000.00
WS05		On 01/08/2018	Spot Bond		0.33000	246.84428	0.33000	246.81101			0.00	0	50,000,000.00
WSP1		On 28/05/2015	Spot Bond		6.41500	105.70153	6.41500	105.68341			0.00	0	0.00
WSP2		On 28/05/2017	Spot Bond		7.28500	106.91450	7.28500	106.89372			0.00	0	82,000,000.00
WSP3		On 28/05/2019	Spot Bond		7.57500	107.87592	7.57500	107.85414			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond		7.90000	106.97142	7.90000	106.94890			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond		7.94500	107.31155	7.94500	107.28884			0.00	0	14,000,000.00
Z006		On 31/08/2013	Spot Bond		5.39500	99.35385	5.39500	99.33926			0.00	0	0.00
Z009		On 30/11/2013	Spot Bond		5.45500	98.02230	5.45500	98.00794			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond		5.96500	89.16509	5.96500	89.15085			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond		5.44500	96.29798	5.44500	96.28385			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond		5.45500	95.01011	5.45500	94.99622			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond		5.89500	87.72542	5.89500	87.71150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.43500	92.93250		5.43500	92.91896			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.96500	89.15085		5.96500	89.13662			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.96500	65.40606		6.96500	65.39389			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.47616		100.00000	11.45439			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04621		100.00000	0.04612			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.47616		100.00000	11.45439			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	30.74940		100.00000	30.69106			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	31.45817		100.00000	31.39849			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	29.49119		100.00000	29.43524			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	29.49119		100.00000	29.43524			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.96402		100.00000	27.91097			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.96402		100.00000	27.91097			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	26.46563		100.00000	26.41542			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	26.46563		100.00000	26.41542			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.90523		100.00000	24.85798			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.90523		100.00000	24.85798			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.48138		100.00000	23.43683			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.48138		100.00000	23.43683			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.09693		100.00000	22.05501			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.09693		100.00000	22.05501			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	20.91291		100.00000	20.87323			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.79233		100.00000	19.75478			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.80171		100.00000	14.77363			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	13.98201		100.00000	13.95548			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.15764		100.00000	13.13268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA026		On 21/06/2016	Spot Bond	100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.76301	100.00000	11.74069			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.06947	100.00000	11.04846			0.00	0	0.00
Total for j-Bonds :										491,066,600,795,580.00	1,051,142,759	01 397 602 836.00
Grand Total:										491,066,857,515,944.00	1,051,201,535	01 399 752 931.00