



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/08/2013

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 06/08/2013	Any day expiry	9.86750	9.86750		9.87230	9.87230		14.41	0.00	0	5,000.00	
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	7.17930	0.00718	30.54270	0.03054	7.179	16.93	0	0.00	
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	94.67930	0.09468	122.84270	0.12284	94.679	16.93	0	10,000.00	
\$ / R	On 06/08/2013	Any day expiry	9.91	Call	16.61760	0.01662	43.17900	0.04318	16.618	16.31	0	0.00	
\$ / R	On 06/08/2013	Any day expiry	9.91	Put	59.11760	0.05912	80.87900	0.08088	59.118	16.31	0	5,000.00	
\$ / R	On 26/08/2013	Any day expiry			9.89170	9.89170	9.89820	9.89820		13.64	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.04860	0.00005	0.05490	0.00005	0.049	23.20	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,691.74860	1.69175	1,698.25490	1.69825	1,691.749	23.20	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,641.76020	1.64176	1,648.26860	1.64827	1,641.760	22.85	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.06020	0.00006	0.06860	0.00007	0.060	22.85	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,591.77480	1.59177	1,598.28570	1.59829	1,591.775	22.50	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.07480	0.00007	0.08570	0.00009	0.075	22.50	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	657.28260	0.65728	664.70350	0.66470	657.283	16.01	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	5.58260	0.00558	6.50350	0.00650	5.583	16.01	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	608.80280	0.60880	616.41620	0.61642	608.803	15.68	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	7.10280	0.00710	8.21620	0.00822	7.103	15.68	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	599.15280	0.59915	606.80850	0.60681	599.153	15.61	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	7.45280	0.00745	8.60850	0.00861	7.453	15.61	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	589.52020	0.58952	597.21910	0.59722	589.520	15.54	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	7.82020	0.00782	9.01910	0.00902	7.820	15.54	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	22.49780	0.02250	25.40960	0.02541	22.498	14.65	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	404.19780	0.40420	413.60960	0.41361	404.198	14.65	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	36.05080	0.03605	40.27210	0.04027	36.051	14.42	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	327.75080	0.32775	338.47210	0.33847	327.751	14.42	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	58.32980	0.05833	64.11080	0.06411	58.330	14.16	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	250.02980	0.25003	262.31080	0.26231	250.030	14.16	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	106.04900	0.10605	113.55520	0.11356	106.049	13.80	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	157.74900	0.15775	171.75520	0.17176	157.749	13.80	0	4,400.00	
\$ / R	On 28/08/2013	Any day expiry			9.89460	9.89460	9.90120	9.90120		13.78	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	374.96200	0.37496	384.86470	0.38486	374.962	14.40	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	30.36200	0.03036	33.66470	0.03366	30.362	14.40	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	442.54660	0.44255	443.13030	0.44313	442.547	16.54	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	37.14660	0.03715	44.33030	0.04433	37.147	16.54	0	500.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			9.92190	9.92190	9.92850	9.92850		13.77	215,662,418.40	21,736	544,385.00

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	0.00950	0.00001	0.00800	0.00001	0.010	23.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,621.90950	2.62191	2,628.50800	2.62851	2,621.910	23.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,422.50060	1.42250	1,429.07470	1.42907	1,422.501	17.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.60060	0.00060	0.57470	0.00057	0.601	17.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,223.10080	1.22310	1,229.66320	1.22966	1,223.101	15.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	1.20080	0.00120	1.16320	0.00116	1.201	15.87	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,173.33260	1.17333	1,179.89160	1.17989	1,173.333	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	1.43260	0.00143	1.39160	0.00139	1.433	15.58	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,123.61160	1.12361	1,130.16700	1.13017	1,123.612	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	1.71160	0.00171	1.66700	0.00167	1.712	15.30	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,073.94750	1.07395	1,080.49950	1.08050	1,073.948	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	2.04750	0.00205	1.99950	0.00200	2.048	15.01	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	925.91810	0.92592	932.57790	0.93258	925.918	14.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	4.01810	0.00402	4.07790	0.00408	4.018	14.44	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	10.27020	0.01027	10.94440	0.01094	10.270	13.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	732.17020	0.73217	739.44440	0.73944	732.170	13.86	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	637.89460	0.63789	645.77900	0.64578	637.895	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	15.99460	0.01599	17.27900	0.01728	15.995	13.57	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	19.82130	0.01982	21.50760	0.02151	19.821	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	591.72130	0.59172	600.00760	0.60001	591.721	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	24.44510	0.02445	26.60320	0.02660	24.445	13.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	546.34510	0.54635	555.10320	0.55510	546.345	13.28	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	461.67710	0.46168	471.41060	0.47141	461.677	13.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	39.77710	0.03978	42.91060	0.04291	39.777	13.38	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	421.64480	0.42164	431.90590	0.43191	421.645	13.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	49.74480	0.04974	53.40590	0.05341	49.745	13.43	0.00	0	47,100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	354.03990	0.35404	365.25720	0.36526	354.040	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	72.13990	0.07214	76.57220	0.07676	72.140	13.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	346.90770	0.34691	358.22780	0.35823	346.908	13.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	75.00770	0.07501	79.72780	0.07973	75.008	13.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	339.85340	0.33985	351.27630	0.35128	339.853	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	77.95340	0.07795	82.77630	0.08278	77.953	13.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	312.44610	0.31245	324.26220	0.32426	312.446	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	90.54610	0.09055	95.76220	0.09576	90.546	13.57	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	280.04970	0.28005	292.31510	0.29232	280.050	13.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	108.14970	0.10815	113.81510	0.11382	108.150	13.62	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	127.88300	0.12788	133.93540	0.13394	127.883	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	249.78300	0.24978	262.43540	0.26244	249.783	13.67	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	149.78480	0.14978	156.14400	0.15614	149.785	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	221.68480	0.22168	234.64400	0.23464	221.685	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	173.86720	0.17387	180.44180	0.18044	173.867	13.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	195.76720	0.19577	208.94180	0.20894	195.767	13.77	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	155.33630	0.15534	167.63030	0.16763	155.336	14.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	233.43630	0.23344	239.13030	0.23913	233.436	14.23	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	134.87610	0.13488	146.50100	0.14650	134.876	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	272.97610	0.27298	278.00100	0.27800	272.976	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	122.66500	0.12267	133.80510	0.13381	122.665	14.70	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	300.76500	0.30076	305.30510	0.30531	300.765	14.70	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	315.06030	0.31506	319.35020	0.31935	315.060	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	116.96030	0.11696	127.85020	0.12785	116.960	14.80	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	108.87910	0.10888	119.38350	0.11938	108.879	14.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	336.97910	0.33698	340.88350	0.34088	336.979	14.94	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	96.59740	0.09660	106.44910	0.10645	96.597	15.17	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	374.69740	0.37470	377.94910	0.37795	374.697	15.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	429.76740	0.42977	432.09860	0.43210	429.767	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	81.66740	0.08167	90.59860	0.09060	81.667	15.50	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	454.09680	0.45410	456.03750	0.45604	454.097	15.64	0.00	0	0.00

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	10.30	Call	75.99680	0.07600		84.53750	0.08454	75.997	15.64	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	470.53900	0.47054		472.22300	0.47222	470.539	15.74	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	72.43900	0.07244		80.72300	0.08072	72.439	15.74	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	537.92800	0.53793		538.61450	0.53861	537.928	16.11	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	59.82800	0.05983		67.11450	0.06711	59.828	16.11	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	626.06880	0.62607		625.54650	0.62555	626.069	16.67	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	47.96880	0.04797		54.04650	0.05405	47.969	16.67	0.00	0	5,200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	716.79440	0.71679		715.21910	0.71522	716.794	17.24	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	38.69440	0.03869		43.71910	0.04372	38.694	17.24	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	34.83940	0.03484		39.39650	0.03940	34.839	17.52	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	762.93940	0.76294		760.89650	0.76090	762.939	17.52	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	31.42400	0.03142		35.54960	0.03555	31.424	17.80	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	809.52400	0.80952		807.04960	0.80705	809.524	17.80	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	856.49400	0.85649		853.62520	0.85363	856.494	18.08	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	28.39400	0.02839		32.12520	0.03213	28.394	18.08	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	903.80400	0.90380		900.57350	0.90057	903.804	18.36	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	25.70400	0.02570		29.07350	0.02907	25.704	18.36	0.00	0	50,958.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Call	17.39150	0.01739		19.60700	0.01961	17.392	19.44	0.00	0	45,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	1,095.49150	1.09549		1,091.10700	1.09111	1,095.491	19.44	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,388.12750	1.38813		1,382.67360	1.38267	1,388.128	20.98	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	10.02750	0.01003		11.17360	0.01117	10.028	20.98	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	6.15260	0.00615		6.72420	0.00672	6.153	22.52	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,684.25260	1.68425		1,678.22420	1.67822	1,684.253	22.52	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	4.00770	0.00401		4.27360	0.00427	4.008	24.06	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,982.10770	1.98211		1,975.77360	1.97577	1,982.108	24.06	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	1.76350	0.00176		3.22420	0.00322	1.763	24.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	2,329.86350	2.32986		2,324.72420	2.32472	2,329.864	24.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	0.98580	0.00099		2.74960	0.00275	0.986	25.16	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,579.08580	2.57909		2,574.24960	2.57425	2,579.086	25.16	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry			9.93170	9.93170		9.93840	9.93840		13.79	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Call	670.56840	0.67057		678.62030	0.67862	670.568	13.57	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Put	18.86840	0.01887		20.22030	0.02022	18.868	13.57	0.00	0	1,200.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Call	661.33930	0.66134		669.49040	0.66949	661.339	13.54	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Put	19.63930	0.01964		21.09040	0.02109	19.639	13.54	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Call	652.13810	0.65214		660.39160	0.66039	652.138	13.51	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Put	20.43810	0.02044		21.99160	0.02199	20.438	13.51	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Put	21.26620	0.02127		22.92600	0.02293	21.266	13.49	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Call	642.96620	0.64297		651.32600	0.65133	642.966	13.49	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Put	174.55660	0.17456		182.34530	0.18235	174.557	13.77	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Call	226.25660	0.22626		240.74530	0.24075	226.257	13.77	0.00	0	2,400.00
\$ / R	On	26/09/2013	Any day expiry			9.93580	9.93580		9.94260	9.94260		14.02	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Call	1,736.27210	1.73627		1,743.06550	1.74307	1,736.272	18.17	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Put	0.47210	0.00047		0.46550	0.00047	0.472	18.17	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Call	1,686.35170	1.68635		1,693.14250	1.69314	1,686.352	17.92	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Put	0.55170	0.00055		0.54250	0.00054	0.552	17.92	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Call	1,636.44520	1.63645		1,643.23250	1.64323	1,636.445	17.66	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Put	0.64520	0.00065		0.63250	0.00063	0.645	17.66	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Call	713.85740	0.71386		721.42230	0.72142	713.857	13.71	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Put	18.05740	0.01806		18.82230	0.01882	18.057	13.71	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Call	704.59360	0.70459		712.22740	0.71223	704.594	13.69	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Put	18.79360	0.01879		19.62740	0.01963	18.794	13.69	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Call	695.35660	0.69536		703.06170	0.70306	695.357	13.67	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Put	19.55660	0.01956		20.46170	0.02046	19.557	13.67	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Put	51.92260	0.05192		55.33000	0.05533	51.923	13.34	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Call	477.72260	0.47772		487.93000	0.48793	477.723	13.34	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Call	446.82690	0.44683		457.42650	0.45743	446.827	13.40	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Put	61.02690	0.06103		64.82650	0.06483	61.027	13.40	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	73.93370		0.07393		78.22220	0.07822	73.934	13.48	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	409.73370		0.40973		420.82220	0.42082	409.734	13.48	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	340.97100		0.34097		352.98180	0.35298	340.971	13.63	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	105.17100		0.10517		110.38180	0.11038	105.171	13.63	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	73.71700		0.07372		81.29710	0.08130	73.717	16.21	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	577.91700		0.57792		578.69710	0.57870	577.917	16.21	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.97230		9.97230		9.97930	9.97930		14.05	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	51.58030		0.05158		54.15340	0.05415	51.580	13.30	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	633.88030		0.63388		643.45340	0.64345	633.880	13.30	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	625.44050		0.62544		635.17190	0.63517	625.441	13.28	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	53.14050		0.05314		55.87190	0.05587	53.141	13.28	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	617.03960		0.61704		626.93270	0.62693	617.040	13.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	54.73960		0.05474		57.63270	0.05763	54.740	13.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	568.32700		0.56833		578.42680	0.57843	568.327	13.24	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	66.02700		0.06603		69.12680	0.06913	66.027	13.24	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	320.13180		0.32013		325.45830	0.32546	320.132	14.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	222.43180		0.22243		234.75830	0.23476	222.432	14.53	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry			9.97650		9.97650		9.98360	9.98360		14.10	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	560.31550		0.56032		569.97610	0.56998	560.316	13.32	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	73.81550		0.07382		76.37610	0.07638	73.816	13.32	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	552.78930		0.55279		562.18210	0.56218	552.789	13.34	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	76.28930		0.07629		78.58210	0.07858	76.289	13.34	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	78.82000		0.07882		81.21970	0.08122	78.820	13.36	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	545.32000		0.54532		554.81970	0.55482	545.320	13.36	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	516.01990		0.51602		525.96540	0.52597	516.020	13.42	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	89.51990		0.08952		92.36540	0.09237	89.520	13.42	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	343.10590		0.34311		348.21920	0.34822	343.106	14.69	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	219.60590		0.21961		231.81920	0.23182	219.606	14.69	0.00	0	6,000.00
\$ / R	On 28/10/2013	Any day expiry			9.98070		9.98070		9.98780	9.98780		14.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,732.56800		1.73257		1,739.71570	1.73972	1,732.568	16.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.86800		0.00187		1.91570	0.00192	1.868	16.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,682.85930		1.68286		1,690.00510	1.69001	1,682.859	16.27	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	2.15930		0.00216		2.20510	0.00221	2.159	16.27	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	613.04810		0.61305		623.37110	0.62337	613.048	13.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	62.34810		0.06235		65.57110	0.06557	62.348	13.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	604.82200		0.60482		615.31560	0.61532	604.822	13.21	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	64.12200		0.06412		67.51560	0.06752	64.122	13.21	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	596.65600		0.59666		607.30580	0.60731	596.656	13.19	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	65.95600		0.06596		69.50580	0.06951	65.956	13.19	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	106.01360		0.10601		109.40210	0.10940	106.014	13.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	486.71360		0.48671		497.20210	0.49720	486.714	13.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	140.16910		0.14017		144.76960	0.14477	140.169	13.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	420.86910		0.42087		432.56960	0.43257	420.869	13.62	0.00	0	7,500.00
\$ / R	On 29/10/2013	Any day expiry			9.98210		9.98210		9.98920	9.98920		14.07	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	92.28000		0.09228		95.07690	0.09508	92.280	13.38	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	524.38000		0.52438		534.27690	0.53428	524.380	13.38	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	726.96370		0.72696		727.43960	0.72744	726.964	16.67	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	109.06370		0.10906		116.63960	0.11664	109.064	16.67	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry			10.02320		10.02320		10.03070	10.03070		14.51	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,728.27900		1.72828		1,735.93540	1.73594	1,728.279	15.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	5.07900		0.00508		5.23540	0.00524	5.079	15.98	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	681.36790		0.68137		691.21700	0.69122	681.368	13.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	88.16790		0.08817		90.51700	0.09052	88.168	13.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	673.45010		0.67345		683.41830	0.68342	673.450	13.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	90.25010		0.09025		92.71830	0.09272	90.250	13.58	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	665.57070		0.66557		675.65990	0.67566	665.571	13.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	92.37070		0.09237		94.95990	0.09496	92.371	13.57	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
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	591.63880	0.59164	602.69920	0.60270	591.639	13.62	0.00	0	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	118.43880	0.11844	121.99920	0.12200	118.439	13.62	0.00	0	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	171.03480	0.17103	175.58100	0.17558	171.035	13.92	0.00	0	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	494.23480	0.49423	506.28100	0.50628	494.235	13.92	0.00	0	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	136.36710	0.13637	143.58090	0.14358	136.367	17.23	0.00	0	0	500.00	
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	863.16710	0.86317	862.88090	0.86288	863.167	17.23	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.04590	10.04590	10.05380	10.05380		14.78	53,102,627.40	5,286		88,375.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,646.93580	2.64694	2,654.73560	2.65474	2,646.936	18.98	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.03580	0.00104	0.93560	0.00094	1.036	18.98	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	4.13400	0.00413	2.97730	0.00298	4.134	17.13	0.00	0	4	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,050.03400	2.05003	2,056.77730	2.05678	2,050.034	17.13	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,317.72090	1.31772	1,323.71030	1.32371	1,317.721	14.93	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	21.82090	0.02182	19.91030	0.01991	21.821	14.93	0.00	0	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	29.96400	0.02996	28.37000	0.02837	29.964	14.49	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,175.86400	1.17586	1,182.17000	1.18217	1,175.864	14.49	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,149.76380	1.14976	1,156.16230	1.15616	1,149.764	14.41	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	31.76380	0.03176	30.26230	0.03026	31.764	14.41	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,103.24760	1.10325	1,109.83990	1.10984	1,103.248	14.27	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	35.24760	0.03525	33.93990	0.03394	35.248	14.27	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	36.89880	0.03690	35.68950	0.03569	36.899	14.20	0.00	0	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,082.79880	1.08280	1,089.48950	1.08949	1,082.799	14.20	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	39.08710	0.03909	38.01380	0.03801	39.087	14.12	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,057.08710	1.05709	1,063.91380	1.06391	1,057.087	14.12	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	59.71010	0.05971	59.59530	0.05960	59.710	13.95	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	905.61010	0.90561	913.39530	0.91340	905.610	13.95	0.00	0	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	94.94080	0.09494	96.61160	0.09661	94.941	13.80	0.00	0	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	740.84080	0.74084	750.41160	0.75041	740.841	13.80	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	130.61310	0.13061	134.07090	0.13407	130.613	13.69	0.00	0	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	626.51310	0.62651	637.87090	0.63787	626.513	13.69	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	593.31440	0.59331	604.94940	0.60495	593.314	13.80	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	147.41440	0.14741	151.14940	0.15115	147.414	13.80	0.00	0	0	10,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	180.87660	0.18088	185.08940	0.18509	180.877	13.99	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	536.77660	0.53678	548.88940	0.54889	536.777	13.99	0.00	0	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	530.75030	0.53075	542.91400	0.54291	530.750	14.01	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	184.85030	0.18485	189.11400	0.18911	184.850	14.01	0.00	0	0	400.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	227.40590	0.22741	232.14050	0.23214	227.406	14.23	0.00	0	0	21,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	473.30590	0.47331	485.94050	0.48594	473.306	14.23	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	250.58250	0.25058	255.52550	0.25553	250.583	14.34	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	446.48250	0.44648	459.32550	0.45933	446.483	14.34	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	373.38710	0.37339	386.73090	0.38673	373.387	14.67	0.00	0	0	200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	327.48710	0.32749	332.93090	0.33293	327.487	14.67	0.00	0	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	331.97820	0.33198	345.08740	0.34509	331.978	14.95	0.00	0	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	386.07820	0.38608	391.28740	0.39129	386.078	14.95	0.00	0	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	497.94740	0.49795	501.82300	0.50182	497.947	15.52	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	273.84740	0.27385	285.62300	0.28562	273.847	15.52	0.00	0	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	518.85790	0.51886	522.48470	0.52248	518.858	15.63	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	264.75790	0.26476	276.28470	0.27628	264.758	15.63	0.00	0	0	10,200.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	236.74390	0.23674	247.42570	0.24743	236.744	15.96	0.00	0	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	590.84390	0.59084	593.62570	0.59363	590.844	15.96	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	704.77000	0.70477	706.27810	0.70628	704.770	16.47	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	200.67000	0.20067	210.07810	0.21008	200.670	16.47	0.00	0	0	6.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	190.31010	0.19031	199.25770	0.19926	190.310	16.65	0.00	0	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	744.41010	0.74441	745.45770	0.74546	744.410	16.65	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	825.54270	0.82554	825.69480	0.82569	825.543	17.02	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	171.44270	0.17144	179.49480	0.17949	171.443	17.02	0.00	0	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	908.89170	0.90889	908.19550	0.90820	908.892	17.38	0.00	0	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	154.79170	0.15479	161.99550	0.16200	154.792	17.38	0.00	0	0	100.00	

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	10.84	Put	942.79150	0.94279	941.77010	0.94177	942.791	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	148.69150	0.14869	155.57010	0.15557	148.691	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,081.20520	1.08121	1,078.96800	1.07897	1,081.205	18.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	127.10520	0.12711	132.76800	0.13277	127.105	18.10	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,259.46290	1.25946	1,255.87380	1.25587	1,259.463	18.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	105.36290	0.10536	109.67380	0.10967	105.363	18.82	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	92.14780	0.09215	95.58450	0.09558	92.148	19.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,396.24780	1.39625	1,391.78450	1.39178	1,396.248	19.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,535.17660	1.53518	1,529.95440	1.52995	1,535.177	19.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	81.07660	0.08108	83.75440	0.08375	81.077	19.90	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	68.99830	0.06900	70.82560	0.07083	68.998	20.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,723.09830	1.72310	1,717.02560	1.71703	1,723.098	20.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	55.24720	0.05525	56.09000	0.05609	55.247	21.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,009.34720	2.00935	2,002.29000	2.00229	2,009.347	21.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	51.25800	0.05126	50.74240	0.05074	51.258	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,355.35800	2.35536	2,346.94240	2.34694	2,355.358	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	50.62920	0.05063	49.56980	0.04957	50.629	24.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,504.72920	2.50473	2,495.76980	2.49577	2,504.729	24.74	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.06010	10.06010	10.06820	10.06820		14.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	647.23740	0.64724	659.74150	0.65974	647.237	13.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	137.13740	0.13714	141.54150	0.14154	137.137	13.70	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	150.63120	0.15063	153.36580	0.15337	150.631	13.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	620.73120	0.62073	631.56580	0.63157	620.731	13.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	614.22600	0.61423	624.62550	0.62463	614.226	13.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	154.12600	0.15413	156.42550	0.15643	154.126	13.81	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	607.77250	0.60777	618.24840	0.61825	607.773	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	157.67250	0.15767	160.04840	0.16005	157.673	13.83	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	163.78790	0.16379	170.86750	0.17087	163.788	17.46	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	943.68790	0.94369	942.66750	0.94267	943.688	17.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.11120	10.11120	10.12000	10.12000		15.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	426.48220	0.42648	431.26350	0.43126	426.482	15.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	417.68220	0.41768	431.26350	0.43126	417.682	15.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	292.38810	0.29239	302.91350	0.30291	292.388	16.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	691.18810	0.69119	692.91350	0.69291	691.188	16.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	289.78720	0.28979	300.23270	0.30023	289.787	16.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	698.58720	0.69859	700.23270	0.70023	698.587	16.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	287.21590	0.28722	297.57890	0.29758	287.216	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	706.01590	0.70602	707.57890	0.70758	706.016	16.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.15620	10.15620	10.16620	10.16620		15.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,148.33170	1.14833	1,156.72570	1.15673	1,148.332	14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	82.13170	0.08213	80.52570	0.08053	82.132	14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,139.55320	1.13955	1,148.03640	1.14804	1,139.553	14.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	83.35320	0.08335	81.83640	0.08184	83.353	14.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,130.79120	1.13079	1,139.36550	1.13937	1,130.791	14.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	84.59120	0.08459	83.16550	0.08317	84.591	14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.18110	10.18110	10.19190	10.19190		15.34	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,492.18600	2.49219	2,499.87940	2.49988	2,492.186	17.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	11.08600	0.01109	7.97940	0.00798	11.086	17.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	23.43440	0.02343	18.99840	0.01900	23.434	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,004.53440	2.00453	2,010.89840	2.01090	2,004.534	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,531.59260	1.53159	1,538.02320	1.53802	1,531.593	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	50.49260	0.05049	46.12320	0.04612	50.493	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,047.47340	1.04747	1,055.29530	1.05530	1,047.473	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	116.37340	0.11637	113.39530	0.11340	116.373	14.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	795.17070	0.79517	808.05690	0.80806	795.171	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	204.07070	0.20407	206.15690	0.20616	204.071	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	207.20030	0.20720	209.46940	0.20947	207.200	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	788.30030		0.78830		801.36940	0.80137	788.300	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	781.46030		0.78146		794.71660	0.79472	781.460	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	210.36030		0.21036		212.81660	0.21282	210.360	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	243.82280		0.24382		244.51960	0.24452	243.823	14.29	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	724.92280		0.72492		736.41960	0.73642	724.923	14.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	696.38560		0.69639		708.12440	0.70812	696.386	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	265.28560		0.26529		266.22440	0.26622	265.286	14.40	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	464.53900		0.46454		477.55130	0.47755	464.539	15.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	533.43900		0.53344		535.65130	0.53565	533.439	15.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	598.50660		0.59851		600.12440	0.60012	598.507	15.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	429.60660		0.42961		442.02440	0.44202	429.607	15.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	632.15740		0.63216		633.47310	0.63347	632.157	16.03	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	413.25740		0.41326		425.37310	0.42537	413.257	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	382.65630		0.38266		394.15460	0.39415	382.656	16.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	701.55630		0.70156		702.25460	0.70225	701.556	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	354.67350		0.35467		365.54570	0.36555	354.673	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	773.57350		0.77357		773.64570	0.77365	773.574	16.59	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	341.59530		0.34160		352.15790	0.35216	341.595	16.73	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	810.49530		0.81050		810.25790	0.81026	810.495	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	295.79330		0.29579		304.53170	0.30453	295.793	17.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	964.69330		0.96469		962.63170	0.96263	964.693	17.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	266.52780		0.26653		274.07090	0.27407	266.528	17.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,085.42780		1.08543		1,082.17090	1.08217	1,085.428	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,168.01790		1.16802		1,164.00570	1.16401	1,168.018	18.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	249.11790		0.24912		255.90570	0.25591	249.118	18.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,209.88440		1.20988		1,205.51060	1.20551	1,209.884	18.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	240.98440		0.24098		247.41060	0.24741	240.984	18.21	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,294.30370		1.29430		1,289.40230	1.28940	1,294.304	18.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	225.40370		0.22540		231.30230	0.23130	225.404	18.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	191.98590		0.19199		196.23530	0.19624	191.986	19.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,510.88590		1.51089		1,504.33530	1.50434	1,510.886	19.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,734.01340		1.73401		1,726.04900	1.72605	1,734.013	19.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	165.11340		0.16511		167.94900	0.16795	165.113	19.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	143.39440		0.14339		145.04010	0.14504	143.394	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,962.29440		1.96229		1,953.14010	1.95314	1,962.294	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	128.11790		0.12812		126.39310	0.12639	128.118	21.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,197.01790		2.19702		2,184.49310	2.18449	2,197.018	21.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	124.73220		0.12473		121.51020	0.12151	124.732	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,443.63220		2.44363		2,429.61020	2.42961	2,443.632	22.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,641.87680		2.64188		2,626.75090	2.62675	2,641.877	23.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	122.97680		0.12298		118.65090	0.11865	122.977	23.85	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.18400		10.18400		10.19500	10.19500		15.47	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,185.28350		1.18528		1,192.91650	1.19292	1,185.284	14.46	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	91.28350		0.09128		87.91650	0.08792	91.284	14.46	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,176.59240		1.17659		1,184.28370	1.18428	1,176.592	14.43	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	92.59240		0.09259		89.28370	0.08928	92.592	14.43	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,167.91630		1.16792		1,175.67090	1.17567	1,167.916	14.41	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	93.91630		0.09392		90.67090	0.09067	93.916	14.41	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.28580		10.28580		10.30000	10.30000		15.88	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	732.78470		0.73278		745.99110	0.74599	732.785	14.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	386.98470		0.38698		385.99110	0.38599	386.985	14.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	727.91710		0.72792		741.12160	0.74112	727.917	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	392.11710		0.39212		391.12160	0.39112	392.117	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	723.07940		0.72308		736.28890	0.73629	723.079	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	397.27940		0.39728		396.28890	0.39629	397.279	15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.31410		10.31410		10.32910	10.32910		15.93	25,578,968.00	2,480	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,919.31900		1.91932		1,926.53270	1.92653	1,919.319	15.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	13/06/2014			Foreign Exchange Future	8.45	Put	55.21900	0.05522	47.43270	0.04743	55.219	15.89	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.75	Call	1,646.42850	1.64643	1,653.39710	1.65340	1,646.429	15.36	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	8.75	Put	82.32850	0.08233	74.29710	0.07430	82.329	15.36	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.00	Call	1,427.17130	1.42717	1,434.62270	1.43462	1,427.171	14.92	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.00	Put	113.07130	0.11307	105.52270	0.10552	113.071	14.92	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.20	Put	144.30100	0.14430	137.69420	0.13769	144.301	14.56	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.20	Call	1,258.40100	1.25840	1,266.79420	1.26679	1,258.401	14.56	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.59	Call	974.48970	0.97449	985.21720	0.98522	974.490	14.63	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.59	Put	250.38970	0.25039	246.11720	0.24612	250.390	14.63	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.60	Put	253.74340	0.25374	249.54920	0.24955	253.743	14.64	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.60	Call	967.84340	0.96784	978.64920	0.97865	967.843	14.64	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.61	Call	961.22610	0.96123	972.11440	0.97211	961.226	14.64	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.61	Put	257.12610	0.25713	253.01440	0.25301	257.126	14.64	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.75	Call	871.64990	0.87165	883.77460	0.88377	871.650	14.71	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.75	Put	307.54990	0.30755	304.67460	0.30467	307.550	14.71	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.80	Call	841.05590	0.84106	853.66270	0.85366	841.056	14.73	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	9.80	Put	326.95590	0.32696	324.56270	0.32456	326.956	14.73	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Put	937.65410	0.93765	931.77100	0.93177	937.654	17.14	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Call	451.75410	0.45175	460.87100	0.46087	451.754	17.14	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Put	1,579.32270	1.57932	1,568.03130	1.56803	1,579.323	19.15	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Call	293.42270	0.29342	297.13130	0.29713	293.423	19.15	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Call	253.62640	0.25363	255.75490	0.25575	253.626	19.88	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Put	1,839.52640	1.83953	1,826.65490	1.82665	1,839.526	19.88	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Call	221.45490	0.22145	222.24780	0.22225	221.455	20.61	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Put	2,107.35490	2.10735	2,093.14780	2.09315	2,107.355	20.61	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Call	203.82650	0.20383	203.05340	0.20305	203.827	21.66	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Put	2,389.72650	2.38973	2,373.95340	2.37395	2,389.726	21.66	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Call	196.62410	0.19662	193.47040	0.19347	196.624	23.50	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Put	2,782.52410	2.78252	2,764.37040	2.76437	2,782.524	23.50	0.00	0	0.00
\$ / R	On	17/06/2014			Any day expiry			9.60000	9.60000	9.60000	9.60000	9.60000	0.00	0	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.60	Call	0.00040	0.00040	0.00040	0.00040	0.000	0.00	0	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.60	Put	0.00040	0.00040	0.00040	0.00040	0.000	0.00	0	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
\$ / R	On	17/06/2014			Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0	0	0.00
\$ / R	On	24/06/2014			Any day expiry			9.97000	9.97000	9.97000	9.97000	9.97000	0.00	0	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future			10.46640	10.46640	10.48400	10.48400		16.41	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	7.90	Put	40.94780	0.04095	33.03390	0.03303	40.948	17.03	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	7.90	Call	2,607.34780	2.60735	2,617.03390	2.61703	2,607.348	17.03	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.40	Call	2,135.56860	2.13557	2,143.41540	2.14342	2,135.569	15.87	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.40	Put	69.16860	0.06917	59.41540	0.05942	69.169	15.87	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.90	Call	1,694.60420	1.69460	1,702.88320	1.70288	1,694.604	15.29	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.90	Put	128.20420	0.12820	118.88320	0.11888	128.204	15.29	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	9.90	Call	972.34510	0.97235	985.84160	0.98584	972.345	15.20	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	9.90	Put	405.94510	0.40595	401.84160	0.40184	405.945	15.20	0.00	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.29	Call	791.10580	0.79111	802.21880	0.80222	791.106	16.04	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.29	Put	614.70580	0.61471	608.21880	0.60822	614.706	16.04	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Call	787.06350	0.78706	798.14580	0.79815	787.064	16.06	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Put	620.66350	0.62066	614.14580	0.61415	620.663	16.06	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Call	783.04620	0.78305	794.10240	0.79410	783.046	16.08	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Put	626.64620	0.62665	620.10240	0.62010	626.646	16.08	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Put	1,051.17160	1.05117	1,041.90170	1.04190	1,051.172	17.47	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Call	567.57160	0.56757	575.90170	0.57590	567.572	17.47	0.00	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Call	343.31890	0.34332	344.84190	0.34484	343.319	19.95	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Put	1,976.91890	1.97692	1,960.84190	1.96084	1,976.919	19.95	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Put	2,421.90230	2.42190	2,400.54770	2.40055	2,421.902	21.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	288.30230	0.28830	284.54770	0.28455	288.302	21.10	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,956.79990	2.95680	2,932.18810	2.93219	2,956.800	23.30	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	273.19990	0.27320	266.18810	0.26619	273.200	23.30	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.61450	10.61450	10.63230	10.63230		16.80	26,323,960.00	2,480	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,670.08860	2.67009	2,680.81060	2.68081	2,670.089	16.55	0.00	0	200.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	55.58860	0.05559	48.51060	0.04851	55.589	16.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,251.36280	2.25136	2,261.56550	2.26157	2,251.363	15.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	86.86280	0.08686	79.26550	0.07927	86.863	15.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,205.64910	2.20565	2,215.84740	2.21585	2,205.649	15.57	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	91.14910	0.09115	83.54740	0.08355	91.149	15.57	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	97.11280	0.09711	89.44420	0.08944	97.113	15.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,161.61280	2.16161	2,171.74420	2.17174	2,161.613	15.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,324.71610	1.32472	1,337.42170	1.33742	1,324.716	15.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	310.21610	0.31022	305.12170	0.30512	310.216	15.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,089.44600	1.08945	1,103.29140	1.10329	1,089.446	15.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	474.94600	0.47495	470.99140	0.47099	474.946	15.54	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,084.35930	1.08436	1,077.16590	1.07717	1,084.359	17.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	698.85930	0.69886	709.46590	0.70947	698.859	17.54	0.00	0	6.00
\$ / R	On	14/12/2015		Foreign Exchange Future			11.23230	11.23230	11.25080	11.25080		17.71	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Put	251.23780	0.25124	250.59870	0.25060	251.238	15.32	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Call	2,333.53780	2.33354	2,351.39870	2.35140	2,333.538	15.32	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Put	263.80000	0.26380	263.31090	0.26331	263.800	15.34	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Call	2,296.10000	2.29610	2,314.11090	2.31411	2,296.100	15.34	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Call	2,259.06140	2.25906	2,277.23840	2.27724	2,259.061	15.37	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Put	276.76140	0.27676	276.43840	0.27644	276.761	15.37	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			9.92190	9.92190	9.92850	9.92850		13.77	248,047.50	25	622.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	103,426.56950	1.03427	104,081.46470	1.04081	103,426.569	14.78	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	236.56950	0.00237	231.46470	0.00231	236.570	14.78	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	245.30870	0.00245	240.11410	0.00240	245.309	14.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	102,435.30870	1.02435	103,090.11410	1.03090	102,435.309	14.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	257.86530	0.00258	253.40880	0.00253	257.865	14.69	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	101,447.86530	1.01448	102,103.40880	1.02103	101,447.865	14.69	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	6,144.45560	0.06144	6,564.02990	0.06564	6,144.456	13.48	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	38,334.45560	0.38334	39,414.02990	0.39414	38,334.456	13.48	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	49,551.81290	0.49552	49,682.03980	0.49682	49,551.813	15.88	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	6,741.81290	0.06742	7,532.03980	0.07532	6,741.813	15.88	0.00	0	200.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.04590	10.04590	10.05380	10.05380		14.78	0.00	0	15.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	67,118.55450	0.67119	68,179.17960	0.68179	67,118.555	13.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	11,528.55450	0.11529	11,799.17960	0.11799	11,528.554	13.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	66,363.64310	0.66364	67,436.61480	0.67437	66,363.643	13.72	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	11,773.64310	0.11774	12,056.61480	0.12057	11,773.643	13.72	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	65,612.65640	0.65613	66,697.92610	0.66698	65,612.656	13.72	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	12,022.65640	0.12023	12,317.92610	0.12318	12,022.656	13.72	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	28,009.06130	0.28009	29,203.34960	0.29203	28,009.061	15.46	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	48,419.06130	0.48419	48,823.34960	0.48823	48,419.061	15.46	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	25,032.31180	0.25032	26,142.93450	0.26143	25,032.312	15.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	55,442.31180	0.55442	55,762.93450	0.55763	55,442.312	15.80	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	95,131.42500	0.95131	95,021.28890	0.95021	95,131.425	17.56	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	14,721.42500	0.14721	15,401.28890	0.15401	14,721.425	17.56	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.18110	10.18110	10.19190	10.19190		15.34	0.00	0	5.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	38,559.64000	0.38560	39,715.47070	0.39715	38,559.640	16.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	69,449.64000	0.69450	69,525.47070	0.69525	69,449.640	16.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	70,155.62630	0.70156	70,225.46470	0.70225	70,155.626	16.31	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	38,265.62630	0.38266	39,415.46470	0.39415	38,265.626	16.31	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	37,974.54020	0.37975	39,118.06740	0.39118	37,974.540	16.34	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	70,864.54020	0.70865	70,928.06740	0.70928	70,864.540	16.34	0.00	0	0.00

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			15.20230	15.20230			33,080,204.80	2,176	31,403.00
£ / R	14.74	Call	On 16/09/2013	Foreign Exchange Future	561.68990	0.56169	529.74940	0.52975	561.690	13.32	0.00	0	0.00
£ / R	14.74	Put	On 16/09/2013	Foreign Exchange Future	99.38990	0.09939	112.74940	0.11275	99.390	13.32	0.00	0	0.00
£ / R	14.75	Call	On 16/09/2013	Foreign Exchange Future	554.36640	0.55437	522.67100	0.52267	554.366	13.33	0.00	0	0.00
£ / R	14.75	Put	On 16/09/2013	Foreign Exchange Future	102.06640	0.10207	115.67100	0.11567	102.066	13.33	0.00	0	0.00
£ / R	14.76	Call	On 16/09/2013	Foreign Exchange Future	547.09380	0.54709	515.64520	0.51565	547.094	13.34	0.00	0	0.00
£ / R	14.76	Put	On 16/09/2013	Foreign Exchange Future	104.79380	0.10479	118.64520	0.11865	104.794	13.34	0.00	0	0.00
£ / R			On 13/12/2013	Foreign Exchange Future	15.38350	15.38350	15.33970	15.33970		14.01	7,691,750.00	500	15,485.00
£ / R	14.89	Call	On 13/12/2013	Foreign Exchange Future	777.45430	0.77745	750.24720	0.75025	777.454	13.65	0.00	0	0.00
£ / R	14.89	Put	On 13/12/2013	Foreign Exchange Future	283.95430	0.28395	300.54720	0.30055	283.954	13.65	0.00	0	0.00
£ / R	14.90	Put	On 13/12/2013	Foreign Exchange Future	287.80280	0.28780	304.48470	0.30448	287.803	13.66	0.00	0	0.00
£ / R	14.90	Call	On 13/12/2013	Foreign Exchange Future	771.30280	0.77130	744.18470	0.74418	771.303	13.66	0.00	0	0.00
£ / R	14.91	Put	On 13/12/2013	Foreign Exchange Future	291.68380	0.29168	308.45800	0.30846	291.684	13.67	0.00	0	0.00
£ / R	14.91	Call	On 13/12/2013	Foreign Exchange Future	765.18380	0.76518	738.15800	0.73816	765.184	13.67	0.00	0	0.00
£ / R			On 17/03/2014	Foreign Exchange Future	15.58260	15.58260	15.54320	15.54320		14.44	0.00	0	1,950.00
£ / R	14.29	Call	On 17/03/2014	Foreign Exchange Future	1,487.13910	1.48714	1,455.77630	1.45578	1,487.139	13.83	0.00	0	0.00
£ / R	14.29	Put	On 17/03/2014	Foreign Exchange Future	194.53910	0.19454	202.57630	0.20258	194.539	13.83	0.00	0	0.00
£ / R	14.30	Call	On 17/03/2014	Foreign Exchange Future	1,479.40680	1.47941	1,448.11560	1.44812	1,479.407	13.83	0.00	0	0.00
£ / R	14.30	Put	On 17/03/2014	Foreign Exchange Future	196.80680	0.19681	204.91560	0.20492	196.807	13.83	0.00	0	0.00
£ / R	14.31	Call	On 17/03/2014	Foreign Exchange Future	1,471.69040	1.47169	1,440.47110	1.44047	1,471.690	13.83	0.00	0	0.00
£ / R	14.31	Put	On 17/03/2014	Foreign Exchange Future	199.09040	0.19909	207.27110	0.20727	199.090	13.83	0.00	0	0.00
£ / R			On 13/06/2014	Foreign Exchange Future	15.77940	15.77940	15.74640	15.74640		14.87	0.00	0	100.00
£ / R	16.04	Call	On 13/06/2014	Foreign Exchange Future	767.29040	0.76729	750.41180	0.75041	767.290	15.21	0.00	0	0.00
£ / R	16.04	Put	On 13/06/2014	Foreign Exchange Future	1,027.89040	1.02789	1,044.01180	1.04401	1,027.890	15.21	0.00	0	0.00
£ / R	16.05	Put	On 13/06/2014	Foreign Exchange Future	1,034.30840	1.03431	1,050.48970	1.05049	1,034.308	15.22	0.00	0	0.00
£ / R	16.05	Call	On 13/06/2014	Foreign Exchange Future	763.70840	0.76371	746.88970	0.74689	763.708	15.22	0.00	0	0.00
£ / R	16.06	Put	On 13/06/2014	Foreign Exchange Future	1,040.74350	1.04074	1,056.99030	1.05699	1,040.744	15.23	0.00	0	0.00
£ / R	16.06	Call	On 13/06/2014	Foreign Exchange Future	760.14350	0.76014	743.39030	0.74339	760.144	15.23	0.00	0	0.00
¥ / R			On 16/09/2013	Foreign Exchange Future	0.10061	0.10061	0.10058	0.10058		14.25	0.00	0	216.00
¥ / R	0.09	Call	On 16/09/2013	Foreign Exchange Future	1,063.64300	0.01064	1,060.37240	0.01060	1,063.643	15.18	0.00	0	0.00
¥ / R	0.09	Put	On 16/09/2013	Foreign Exchange Future	2.64300	0.00003	2.77240	0.00003	2.643	15.18	0.00	0	0.00
¥ / R	0.10	Call	On 16/09/2013	Foreign Exchange Future	225.39960	0.00225	231.43980	0.00231	225.400	14.25	0.00	0	0.00
¥ / R	0.10	Put	On 16/09/2013	Foreign Exchange Future	164.39960	0.00164	173.83980	0.00174	164.400	14.25	0.00	0	0.00
¥ / R	0.11	Call	On 16/09/2013	Foreign Exchange Future	22.08700	0.00022	25.04060	0.00025	22.087	18.31	0.00	0	0.00
¥ / R	0.11	Put	On 16/09/2013	Foreign Exchange Future	961.08700	0.00961	967.44060	0.00967	961.087	18.31	0.00	0	0.00
¥ / R			On 13/12/2013	Foreign Exchange Future	0.10193	0.10193	0.10190	0.10190		16.13	0.00	0	14,275.00
¥ / R	0.09	Call	On 13/12/2013	Foreign Exchange Future	1,229.27490	0.01229	1,231.49480	0.01231	1,229.275	15.50	0.00	0	0.00
¥ / R	0.09	Put	On 13/12/2013	Foreign Exchange Future	36.57490	0.00037	41.49480	0.00041	36.575	15.50	0.00	0	0.00
¥ / R	0.10	Call	On 13/12/2013	Foreign Exchange Future	491.53320	0.00492	509.40020	0.00509	491.533	16.13	0.00	0	0.00
¥ / R	0.10	Put	On 13/12/2013	Foreign Exchange Future	298.83320	0.00299	319.40020	0.00319	298.833	16.13	0.00	0	0.00
¥ / R	0.11	Call	On 13/12/2013	Foreign Exchange Future	180.62000	0.00181	193.71400	0.00194	180.620	19.05	0.00	0	0.00
¥ / R	0.11	Put	On 13/12/2013	Foreign Exchange Future	987.92000	0.00988	1,003.71400	0.01004	987.920	19.05	0.00	0	0.00
€ / R			On 16/09/2013	Foreign Exchange Future	13.14030	13.14030	13.19190	13.19190		12.95	1,563,695.70	119	71,779.00
€ / R	11.30	Call	On 16/09/2013	Foreign Exchange Future	1,841.74930	1.84175	1,893.63660	1.89364	1,841.749	17.76	0.00	0	0.00
€ / R	11.30	Put	On 16/09/2013	Foreign Exchange Future	1.44930	0.00145	1.73660	0.00174	1.449	17.76	0.00	0	29,000.00
€ / R	11.50	Call	On 16/09/2013	Foreign Exchange Future	1,642.69170	1.64269	1,694.53850	1.69454	1,642.692	16.90	0.00	0	0.00
€ / R	11.50	Put	On 16/09/2013	Foreign Exchange Future	2.39170	0.00239	2.63850	0.00264	2.392	16.90	0.00	0	400.00
€ / R	11.55	Put	On 16/09/2013	Foreign Exchange Future	2.71430	0.00271	2.93540	0.00294	2.714	16.69	0.00	0	500.00
€ / R	11.55	Call	On 16/09/2013	Foreign Exchange Future	1,593.01430	1.59301	1,644.83540	1.64484	1,593.014	16.69	0.00	0	0.00
€ / R	11.99	Put	On 16/09/2013	Foreign Exchange Future	8.23600	0.00824	8.12870	0.00813	8.236	14.73	0.00	0	0.00
€ / R	11.99	Call	On 16/09/2013	Foreign Exchange Future	1,158.53600	1.15854	1,210.02870	1.21003	1,158.536	14.73	0.00	0	0.00
€ / R	12.00	Call	On 16/09/2013	Foreign Exchange Future	1,148.74100	1.14874	1,200.25430	1.20025	1,148.741	14.69	0.00	0	0.00
€ / R	12.00	Put	On 16/09/2013	Foreign Exchange Future	8.44100	0.00844	8.35430	0.00835	8.441	14.69	0.00	0	0.00

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	12.01	Call	1,138.95140	1.13895		1,190.48600	1.19049	1,138.951	14.64	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	8.65140	0.00865		8.58600	0.00859	8.651	14.64	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	9.54990	0.00955		9.57950	0.00958	9.550	14.45	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,099.84990	1.09985		1,151.47950	1.15148	1,099.850	14.45	0.00	0	400.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	10.81460	0.01081		10.98440	0.01098	10.815	14.21	0.00	0	30,800.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	1,051.11460	1.05111		1,102.88440	1.10288	1,051.115	14.21	0.00	0	500.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	906.09260	0.90609		958.44700	0.95845	906.093	13.49	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	15.79260	0.01579		16.54700	0.01655	15.793	13.49	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	20.41760	0.02042		21.72290	0.02172	20.418	13.02	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	810.71760	0.81072		863.62290	0.86362	810.718	13.02	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	627.43370	0.62743		679.16710	0.67917	627.434	12.35	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	37.13370	0.03713		37.26710	0.03727	37.134	12.35	0.00	0	46,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	106.78200	0.10678		101.98840	0.10199	106.782	12.65	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	397.08200	0.39708		443.88840	0.44389	397.082	12.65	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	63.85400	0.06385		77.02880	0.07703	63.854	15.23	0.00	0	31,212.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	723.55400	0.72355		685.12880	0.68513	723.554	15.23	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,377.81850	1.37782		1,330.55270	1.33055	1,377.819	17.82	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	18.11850	0.01812		22.45270	0.02245	18.118	17.82	0.00	0	7,900.00
€ / 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	11.89	Call	439.68690	0.43969		444.24890	0.44425	439.687	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Put	253.98690	0.25399		258.54890	0.25855	253.987	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Put	258.55820	0.25856		263.13740	0.26314	258.558	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Call	434.25820	0.43426		438.83740	0.43884	434.258	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Call	428.88020	0.42888		433.47610	0.43348	428.880	13.05	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Put	263.18020	0.26318		267.77610	0.26778	263.180	13.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			13.30890	13.30890		13.36290	13.36290		13.94	0.00	0	32,303.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,124.64810	2.12465		2,180.79610	2.18080	2,124.648	15.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	15.74810	0.01575		17.89610	0.01790	15.748	15.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	20.70430	0.02070		23.81520	0.02382	20.704	14.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	1,886.60430	1.88660		1,943.71520	1.94372	1,886.604	14.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	1,837.82710	1.83783		1,895.17370	1.89517	1,837.827	14.80	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	21.92710	0.02193		25.27370	0.02527	21.927	14.80	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	1,789.13150	1.78913		1,846.72900	1.84673	1,789.131	14.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	23.23150	0.02323		26.82900	0.02683	23.232	14.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	927.23720	0.92724		981.63790	0.98164	927.237	12.99	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	118.33720	0.11834		118.73790	0.11874	118.337	12.99	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	141.55550	0.14156		140.99740	0.14100	141.555	12.98	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	850.45550	0.85046		903.89740	0.90390	850.456	12.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	332.34310	0.33234		318.32860	0.31833	332.343	13.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	541.24310	0.54124		581.22860	0.58123	541.243	13.64	0.00	0	200.00
€ / R	On	17/03/2014	Foreign Exchange Future			13.49400	13.49400		13.55260	13.55260		14.50	0.00	0	7,837.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	183.02970	0.18303		179.67560	0.17968	183.030	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,187.02970	1.18703		1,242.27560	1.24228	1,187.030	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,179.54400	1.17954		1,234.65730	1.23466	1,179.544	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	185.54400	0.18554		182.05730	0.18206	185.544	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,172.08280	1.17208		1,227.05890	1.22706	1,172.083	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	188.08280	0.18808		184.45890	0.18446	188.083	13.41	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future			13.67720	13.67720		13.74180	13.74180		14.95	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	712.54060	0.71254		742.39680	0.74240	712.541	15.17	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	825.34060	0.82534		790.59680	0.79060	825.341	15.17	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	831.64950	0.83165		796.73310	0.79673	831.649	15.18	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	708.84950	0.70885		738.53310	0.73853	708.849	15.18	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	705.17890	0.70518		734.69030	0.73469	705.179	15.20	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	837.97890	0.83798		802.89030	0.80289	837.979	15.20	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future			14.09130	14.09130		14.16190	14.16190		15.75	0.00	0	1,000.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Put	790.16130	0.79016		753.77980	0.75378	790.161	15.19	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Call	1,191.46130	1.19146		1,225.67980	1.22568	1,191.461	15.19	0.00	0	0.00

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 12/12/2014	Foreign Exchange Future	13.70	Call	1,187.03240		1.18703		1,221.12260	1.22112	1,187.032	15.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	795.73240		0.79573		759.22260	0.75922	795.732	15.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,182.62810		1.18263		1,216.58400	1.21658	1,182.628	15.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	801.32810		0.80133		764.68400	0.76468	801.328	15.21	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.82120		109.82120		109.82120	109.82120			0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.09101		111.09101		111.11209	111.11209			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	101.01000		0.10101		122.09000	0.12209	101.010		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	91.01000		0.09101		112.09000	0.11209	91.010		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	81.01000		0.08101		102.09000	0.10209	81.010		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			107.28953		107.28953		107.28953	107.28953			0.00	0	0.00
2038	On 07/11/2013	Bond Future			107.53922		107.53922		108.77480	108.77480			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	2,450.78000		2.45078		1,215.20000	1.21520	2,450.780		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	2,460.78000		2.46078		1,225.20000	1.22520	2,460.780		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	2,470.78000		2.47078		1,235.20000	1.23520	2,470.780		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.82740		109.82740		109.82740	109.82740			0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.25057		110.25057		110.26941	110.26941			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	260.57000		0.26057		279.41000	0.27941	260.570		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	250.57000		0.25057		269.41000	0.26941	250.570		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	240.57000		0.24057		259.41000	0.25941	240.570		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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 07/11/2013	Index Future			409.09000		409.09000		407.63200	407.63200			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.46000		414.46000		412.98400	412.98400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			483.35300		483.35300		480.69200	480.69200			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			489.69800		489.69800		487.00200	487.00200			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			433.52000		433.52000		431.38400	431.38400			0.00	0	763.00
ALBI	On 06/02/2014	Index Future			439.21100		439.21100		437.04600	437.04600			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.81540		8.81540		8.82890	8.82890		11.78	0.00	0	7,407.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	346.41380		0.34641		361.34390	0.36134	346.414	11.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	31.01380		0.03101		32.44390	0.03244	31.014	11.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	148.27030		0.14827		159.85900	0.15986	148.270	11.78	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	132.87030		0.13287		130.95900	0.13096	132.870	11.78	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	108.83660		0.10884		119.21190	0.11921	108.837	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	183.43660		0.18344		180.31190	0.18031	183.437	11.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	104.99850		0.10500		115.22730	0.11523	104.999	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	189.59850		0.18960		186.32730	0.18633	189.598	11.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	101.26490		0.10126		111.34410	0.11134	101.265	11.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	195.86490		0.19586		192.44410	0.19244	195.865	11.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	21.29440		0.02129		25.24940	0.02525	21.294	12.92	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2013		9.30	Put	505.89440	0.50589		496.34940	0.49635	505.894	12.92	0.00	0	0.00
AU\$ / R	On	16/09/2013		10.30	Put	1,486.04600	1.48605		1,472.70700	1.47271	1,486.046	18.78	0.00	0	0.00
AU\$ / R	On	16/09/2013		10.30	Call	1.44600	0.00145		1.60700	0.00161	1.446	18.78	0.00	0	201.00
AU\$ / R	On	13/12/2013				8.87650	8.87650		8.89050	8.89050		11.96	0.00	0	8,694.00
AU\$ / R	On	13/12/2013		8.30	Call	630.54890	0.63055		638.41830	0.63842	630.549	11.73	0.00	0	0.00
AU\$ / R	On	13/12/2013		8.30	Put	54.04890	0.05405		47.91830	0.04792	54.049	11.73	0.00	0	201.00
AU\$ / R	On	13/12/2013		8.60	Call	407.32690	0.40733		418.07580	0.41808	407.327	11.76	0.00	0	0.00
AU\$ / R	On	13/12/2013		8.60	Put	130.82690	0.13083		127.57580	0.12758	130.827	11.76	0.00	0	100.00
AU\$ / R	On	13/12/2013		9.30	Put	540.82210	0.54082		532.04790	0.53205	540.822	12.92	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.30	Call	117.32210	0.11732		122.54790	0.12255	117.322	12.92	0.00	0	201.00
AU\$ / R	On	13/12/2013		9.46	Call	85.63210	0.08563		90.86300	0.09086	85.632	13.21	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.46	Put	669.13210	0.66913		660.36300	0.66036	669.132	13.21	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.47	Put	677.44470	0.67744		668.54420	0.66854	677.445	13.23	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.47	Call	83.94470	0.08394		89.04420	0.08904	83.945	13.23	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.48	Call	82.28860	0.08229		87.25680	0.08726	82.289	13.24	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.48	Put	685.78860	0.68579		676.75680	0.67676	685.789	13.24	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.60	Put	788.17640	0.78818		777.73130	0.77773	788.176	13.46	0.00	0	0.00
AU\$ / R	On	13/12/2013		9.60	Call	64.67640	0.06468		68.23130	0.06823	64.676	13.46	0.00	0	100.00
AU\$ / R	On	13/12/2013		10.30	Put	1,443.95750	1.44396		1,430.59160	1.43059	1,443.958	15.55	0.00	0	0.00
AU\$ / R	On	13/12/2013		10.30	Call	20.45750	0.02046		21.09160	0.02109	20.458	15.55	0.00	0	201.00
AU\$ / R	On	13/12/2013		10.60	Put	1,737.24160	1.73724		1,724.48480	1.72448	1,737.242	16.54	0.00	0	0.00
AU\$ / R	On	13/12/2013		10.60	Call	13.74160	0.01374		14.98480	0.01498	13.742	16.54	0.00	0	100.00
AU\$ / R	On	17/03/2014				8.94610	8.94610		8.96360	8.96360		12.15	0.00	0	2,900.00
AU\$ / R	On	17/03/2014		9.49	Call	168.71860	0.16872		174.52900	0.17453	168.719	13.21	0.00	0	0.00
AU\$ / R	On	17/03/2014		9.49	Put	712.61860	0.71262		700.92900	0.70093	712.619	13.21	0.00	0	0.00
AU\$ / R	On	17/03/2014		9.50	Call	166.55170	0.16655		172.29430	0.17229	166.552	13.23	0.00	0	0.00
AU\$ / R	On	17/03/2014		9.50	Put	720.45170	0.72045		708.69430	0.70869	720.452	13.23	0.00	0	0.00
AU\$ / R	On	17/03/2014		9.51	Call	164.41050	0.16441		170.09080	0.17009	164.410	13.25	0.00	0	0.00
AU\$ / R	On	17/03/2014		9.51	Put	728.31050	0.72831		716.49080	0.71649	728.311	13.25	0.00	0	0.00
AU\$ / R	On	13/06/2014				9.01590	9.01590		9.03650	9.03650		12.29	0.00	0	0.00
AU\$ / R	On	13/06/2014		9.89	Call	167.17480	0.16717		172.45550	0.17246	167.175	13.89	0.00	0	0.00
AU\$ / R	On	13/06/2014		9.89	Put	1,041.27480	1.04127		1,025.95550	1.02596	1,041.275	13.89	0.00	0	0.00
AU\$ / R	On	13/06/2014		9.90	Put	1,049.63540	1.04964		1,034.27630	1.03428	1,049.635	13.91	0.00	0	0.00
AU\$ / R	On	13/06/2014		9.90	Call	165.53540	0.16554		170.77630	0.17078	165.535	13.91	0.00	0	0.00
AU\$ / R	On	13/06/2014		9.91	Put	1,057.83850	1.05784		1,042.44220	1.04244	1,057.839	13.92	0.00	0	0.00
AU\$ / R	On	13/06/2014		9.91	Call	163.73850	0.16374		168.94220	0.16894	163.739	13.92	0.00	0	0.00
AU\$ / R	On	14/12/2015				9.48950	9.48950		9.51040	9.51040		13.66	0.00	0	0.00
AU\$ / R	On	14/12/2015		7.25	Call	2,334.12010	2.33412		2,349.51170	2.34951	2,334.120	14.22	0.00	0	0.00
AU\$ / R	On	14/12/2015		7.25	Put	94.62010	0.09462		89.11170	0.08911	94.620	14.22	0.00	0	0.00
AU\$ / R	On	14/12/2015		7.30	Put	100.09630	0.10010		92.69860	0.09270	100.096	14.17	0.00	0	0.00
AU\$ / R	On	14/12/2015		7.30	Call	2,289.59630	2.28960		2,303.09860	2.30310	2,289.596	14.17	0.00	0	0.00
AU\$ / R	On	14/12/2015		7.35	Call	2,245.32190	2.24532		2,259.20590	2.25921	2,245.322	14.12	0.00	0	0.00
AU\$ / R	On	14/12/2015		7.35	Put	105.82190	0.10582		98.80590	0.09881	105.822	14.12	0.00	0	0.00
CAD/ R	On	16/09/2013				9.53060	9.53060		9.56630	9.56630		13.87	0.00	0	75.00
CAD/ R	On	16/09/2013		9.09	Call	478.11200	0.47811		506.35090	0.50635	478.112	14.06	0.00	0	0.00
CAD/ R	On	16/09/2013		9.09	Put	37.51200	0.03751		30.05090	0.03005	37.512	14.06	0.00	0	0.00
CAD/ R	On	16/09/2013		9.10	Put	39.16840	0.03917		31.38080	0.03138	39.168	14.06	0.00	0	0.00
CAD/ R	On	16/09/2013		9.10	Call	469.76840	0.46977		497.68080	0.49768	469.768	14.06	0.00	0	0.00
CAD/ R	On	16/09/2013		9.11	Call	461.48280	0.46148		489.17740	0.48918	461.483	14.05	0.00	0	0.00
CAD/ R	On	16/09/2013		9.11	Put	40.88280	0.04088		32.87740	0.03288	40.883	14.05	0.00	0	0.00
CAD/ R	On	13/12/2013				9.62940	9.62940		9.66630	9.66630		13.59	0.00	0	0.00
CAD/ R	On	13/12/2013		9.94	Call	202.05850	0.20206		217.52940	0.21753	202.058	14.37	0.00	0	0.00
CAD/ R	On	13/12/2013		9.94	Put	512.65850	0.51266		491.22940	0.49123	512.658	14.37	0.00	0	0.00
CAD/ R	On	13/12/2013		9.95	Call	199.17770	0.19918		214.49670	0.21450	199.178	14.39	0.00	0	0.00
CAD/ R	On	13/12/2013		9.95	Put	519.77770	0.51978		498.19670	0.49820	519.778	14.39	0.00	0	0.00
CAD/ R	On	13/12/2013		9.96	Call	196.33370	0.19633		211.50600	0.21151	196.334	14.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	526.93370		0.52693		505.20600	0.50521	526.934	14.42	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			57.70720		57.70720		-64.61760	-64.61760			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			384.85930		384.85930		386.83230	386.83230			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			443.61600		443.61600		456.27350	456.27350			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			186.78600		186.78600		225.45030	225.45030			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			99.89010		99.89010		101.47750	101.47750			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.00000		0.00000		0.01260	0.01260			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			94.20050		94.20050		98.89930	98.89930			0.00	0	10,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550		106.44550	106.44550			0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			66.90400		66.90400		79.61450	79.61450			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.65780		10.65780		10.70410	10.70410		14.27	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	830.10490		0.83010		875.86740	0.87587	830.105	14.82	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	12.30490		0.01230		11.76740	0.01177	12.305	14.82	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	820.54400		0.82054		866.30300	0.86630	820.544	14.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	12.74400		0.01274		12.20300	0.01220	12.744	14.78	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	13.19810		0.01320		12.65410	0.01265	13.198	14.74	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	810.99810		0.81100		856.75410	0.85675	810.998	14.74	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.80000		10.80000		10.84820	10.84820		14.72	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	383.01590		0.38302		414.81240	0.41481	383.016	14.71	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	373.01590		0.37302		356.61240	0.35661	373.016	14.71	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	378.47050		0.37847		410.06740	0.41007	378.471	14.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	378.47050		0.37847		361.86740	0.36187	378.471	14.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	374.26550		0.37427		405.36430	0.40536	374.266	14.75	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	384.26550		0.38427		367.16430	0.36716	384.266	14.75	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.61650		1.61650		1.61570	1.61570		13.36	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,277.94640		0.12779		1,273.30000	0.12733	1,277.946	14.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	12.94640		0.00129		16.30000	0.00163	12.946	14.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,181.75300		0.11818		1,178.48630	0.11785	1,181.753	13.75	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	16.75300		0.00168		21.48630	0.00215	16.753	13.75	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	23.05470		0.00231		28.97670	0.00290	23.055	13.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,088.05470		0.10881		1,085.97670	0.10860	1,088.055	13.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.62710		1.62710		1.62650	1.62650		14.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	696.06160		0.06961		713.28180	0.07133	696.062	14.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	467.06160		0.04671		478.28180	0.04783	467.062	14.73	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	431.62710		0.04316		442.61560	0.04426	431.627	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	760.62710		0.07606		777.61560	0.07776	760.627	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	827.67970		0.08277		844.38950	0.08444	827.680	15.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	398.67970		0.03987		409.38950	0.04094	398.680	15.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			113.62706		113.62706		113.62706	113.62706			0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.74451		110.74451		110.76362	110.76362			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	754.51000		0.75451		773.62000	0.77362	754.510		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.00	Call	744.51000	0.74451	763.62000	0.76362	744.510		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	734.51000	0.73451	753.62000	0.75362	734.510		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.48000	85.27713	9.48000	85.27713			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.56019	83.01196	9.62356	82.53499			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,752.28000	8.75228	9,229.25000	9.22925	8,752.280		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	8,664.00000	8.66400	9,140.97000	9.14097	8,664.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,575.85000	8.57585	9,052.82000	9.05282	8,575.850		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 06/02/2014	Bond Future			9.67821	84.10173	9.74372	83.61846			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,034.44000	1.03444	1,517.71000	1.51771	1,034.440		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	958.91000	0.95891	1,442.18000	1.44218	958.910		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	883.49000	0.88349	1,366.76000	1.36676	883.490		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 07/11/2013	GOVI			433.04300	433.04300	430.91600	430.91600			12,991,290.00	3	101.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	129,470.00000	12.94700	150,740.00000	15.07400	129,470.000		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	129,570.00000	12.95700	150,840.00000	15.08400	129,570.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	129,670.00000	12.96700	150,940.00000	15.09400	129,670.000		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 06/02/2014	GOVI			438.72700	438.72700	436.57300	436.57300			0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	12,630.00000	1.26300	34,170.00000	3.41700	12,630.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	12,730.00000	1.27300	34,270.00000	3.42700	12,730.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	12,830.00000	1.28300	34,370.00000	3.43700	12,830.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			444.63800	444.63800	442.45600	442.45600			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	26,480.00000	2.64800	4,660.00000	0.46600	26,480.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	26,380.00000	2.63800	4,560.00000	0.45600	26,380.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	26,280.00000	2.62800	4,460.00000	0.44600	26,280.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	198.01100	198.01100		199.35400	199.35400			0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future	200.63500	200.63500		201.99600	201.99600			0.00	0	164.00
ILBI	On 07/11/2013		Index Future	539.20100	539.20100		540.07600	540.07600			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	546.50000	546.50000		547.45400	547.45400			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 21/08/2013		Jibar Tradeable Future	5.13000	94.87000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.15000	94.85000		5.18000	94.82000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.19000	94.81000		5.23000	94.77000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.25000	94.75000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.32000	94.68000		5.39000	94.61000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.41000	94.59000		5.48000	94.52000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.55000	94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.66000	94.34000		5.76000	94.24000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.97000	94.03000		6.07000	93.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.27000	93.73000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.59000	93.41000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.88000	93.12000		7.04000	92.96000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.14000	92.86000		7.30000	92.70000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.71690	7.71690		7.76890	7.76890		9.61	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	178.75830	0.17876		223.00650	0.22301	178.758	9.96	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	51.85830	0.05186		44.10650	0.04411	51.858	9.96	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	171.71100	0.17171		215.54040	0.21554	171.711	9.93	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	54.81100	0.05481		46.64040	0.04664	54.811	9.93	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	164.79490	0.16479		208.18720	0.20819	164.795	9.89	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	57.89490	0.05789		49.28720	0.04929	57.895	9.89	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.77410	7.77410		7.82610	7.82610		10.97	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	456.82060	0.45682		421.52940	0.42153	456.821	12.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	90.92060	0.09092		107.62940	0.10763	90.921	12.08	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	464.78290	0.46478		429.15990	0.42916	464.783	12.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	88.88290	0.08888		105.25990	0.10526	88.883	12.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	86.94580	0.08695		102.93970	0.10294	86.946	12.14	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	472.84580	0.47285		436.83970	0.43684	472.846	12.14	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.99550	9.99550	0.10003	10.00070	10.00070		14.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	1,705.59430	0.17056	0.10003	1,808.37230	0.18084	1,705.594	14.16	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	2,150.59430	0.21506	0.10003	2,201.37230	0.22014	2,150.594	14.16	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	2,204.72380	0.22047	0.10003	2,254.75300	0.22548	2,204.724	14.16	0.00	0	0.00

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 / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	1,659.72380		0.16597	0.10003	1,761.75300	0.17618	1,659.724	14.16	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,614.67600		0.16147	0.10003	1,715.92590	0.17159	1,614.676	14.15	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,259.67600		0.22597	0.10003	2,308.92590	0.23089	2,259.676	14.15	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.76500		103.23982		7.76500	103.23982			0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.80615		101.17863		7.90103	100.56323			0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	9,063.50000		9.06350		9,678.90000	9.67890	9,063.500		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	8,990.77000		8.99077		9,606.17000	9.60617	8,990.770		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	8,918.09000		8.91809		9,533.49000	9.53349	8,918.090		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.90647		102.50687		8.00526	101.88339			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	422.34000		0.42234		1,045.82000	1.04582	422.340		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	358.66000		0.35866		982.14000	0.98214	358.660		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	295.02000		0.29502		918.50000	0.91850	295.020		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.10000		119.70246		6.10000	119.70246		3.10	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.20567		114.64065		6.28865	114.48668		3.05	298,065,690.00	2,600	25,434.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,420.31000		1.42031		1,545.11000	1.54511	1,420.310		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	269.14000		0.26914		239.97000	0.23997	269.140		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	274.12000		0.27412		244.50000	0.24450	274.120		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,406.47000		1.40647		1,530.82000	1.53082	1,406.470		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,392.71000		1.39271		1,516.59000	1.51659	1,392.710		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	279.18000		0.27918		249.09000	0.24909	279.180		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.37439		116.14559		6.47214	115.98967		2.63	11,614,559.00	100	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	390.28000		0.39028		352.10000	0.35210	390.280		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,571.44000		1.57144		1,689.18000	1.68918	1,571.440		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	394.96000		0.39496		356.41000	0.35641	394.960		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,559.92000		1.55992		1,677.29000	1.67729	1,559.920		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,548.44000		1.54844		1,665.44000	1.66544	1,548.440		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	399.67000		0.39967		360.75000	0.36075	399.670		0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.56146		110.90250		6.67914	110.74454		2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	269.77000		0.26977		241.34000	0.24134	269.770		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,134.83000		2.13483		2,264.36000	2.26436	2,134.830		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	272.60000		0.27260		243.93000	0.24393	272.600		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,123.90000		2.12390		2,253.19000	2.25319	2,123.900		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	275.46000		0.27546		246.54000	0.24654	275.460		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,113.00000		2.11300		2,242.04000	2.24204	2,113.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.81984		112.40477		6.96671	112.24469			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	87.17000		0.08717		247.25000	0.24725	87.170		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	76.25000		0.07625		236.33000	0.23633	76.250		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	65.33000		0.06533		225.41000	0.22541	65.330		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.12000		120.50156		8.12000	120.50156		14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			8.15845		122.75134		8.25293	121.90724		14.56	12,275,134.00	100	56,999.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,457.77000		16.45777	17,278.51000	17.27851		16,457.770	14.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	163.62000		0.16362	140.26000	0.14026		163.620	14.26	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,950.20000		13.95020	14,752.28000	14.75228		13,950.200	14.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	302.46000		0.30246	260.44000	0.26044		302.460	14.26	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,946.47000		2.94647	2,636.12000	2.63612		2,946.470	14.48	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,381.23000		4.38123	4,914.98000	4.91498		4,381.230	14.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,529.01000		3.52901	3,173.04000	3.17304		3,529.010	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,694.84000		3.69484	4,182.97000	4.18297		3,694.840	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,648.83000		3.64883	4,133.66000	4.13366		3,648.830	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,572.92000		3.57292	3,213.65000	3.21365		3,572.920	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,603.22000		3.60322	4,084.75000	4.08475		3,603.220	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,617.13000		3.61713	3,254.56000	3.25456		3,617.130	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,029.28000		4.02928	3,636.94000	3.63694		4,029.280	14.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,211.23000		3.21123	3,662.99000	3.66299		3,211.230	14.56	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,309.30000		5.30930	4,835.21000	4.83521		5,309.300	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,297.33000		2.29733	2,667.34000	2.66734		2,297.330	14.69	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,748.70000		6.74870	6,197.88000	6.19788		6,748.700	14.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,599.93000		1.59993	1,893.21000	1.89321		1,599.930	14.82	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,086.99000		1.08699	1,312.21000	1.31221		1,086.990	14.96	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,317.13000		8.31713	7,698.25000	7.69825		8,317.130	14.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.25370		119.07339	8.35161	118.21818			14.76	11,907,339.00	100	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,036.10000		3.03610	2,762.56000	2.76256		3,036.100	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,669.48000		7.66948	8,251.15000	8.25115		7,669.480	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,068.41000		3.06841	2,792.63000	2.79263		3,068.410	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,609.19000		7.60919	8,188.62000	8.18862		7,609.190	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,100.62000		3.10062	2,822.60000	2.82260		3,100.620	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,548.89000		7.54889	8,126.08000	8.12608		7,548.890	14.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.34960		120.67847	8.45111	119.81185			14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,102.87000		2.10287	1,918.65000	1.91865		2,102.870	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,647.91000		13.64791	14,330.31000	14.33031		13,647.910	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,123.71000		2.12371	1,937.99000	1.93799		2,123.710	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,571.01000		13.57101	14,251.91000	14.25191		13,571.010	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,144.69000		2.14469	1,957.46000	1.95746		2,144.690	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,494.36000		13.49436	14,173.75000	14.17375		13,494.360	14.27	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.44808		117.02242	8.55335	116.14417			0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	1,336.51000		1.33651	2,214.76000	2.21476		1,336.510	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	1,251.33000		1.25133	2,129.58000	2.12958		1,251.330	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	1,166.23000		1.16623	2,044.48000	2.04448		1,166.230	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future			277.89255		277.89255	277.89255	277.89255			0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			280.98040		280.98040	281.73472	281.73472			0.00	0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	990.40000		0.99040	1,744.72000	1.74472		990.400	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	980.40000		0.98040	1,734.72000	1.73472		980.400	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R197	On 07/11/2013	Bond Future	280.01	Call	970.40000	0.97040	1,724.72000	1.72472	970.400		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.29000	105.61791	5.29000	105.61791		1.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.37668	107.01030	5.40218	106.98250		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	127.40000	0.12740	125.21000	0.12521	127.400	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	769.88000	0.76988	795.49000	0.79549	769.880	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	130.20000	0.13020	127.96000	0.12796	130.200	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	761.68000	0.76168	787.24000	0.78724	761.680	1.66	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	133.05000	0.13305	130.74000	0.13074	133.050	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	753.53000	0.75353	779.02000	0.77902	753.530	1.67	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.40056	104.00728	5.43376	103.97916		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	337.59000	0.33759	328.35000	0.32835	337.590	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	473.75000	0.47375	492.63000	0.49263	473.750	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	341.38000	0.34138	332.04000	0.33204	341.380	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	469.05000	0.46905	487.83000	0.48783	469.050	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	464.37000	0.46437	483.07000	0.48307	464.370	1.36	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	345.19000	0.34519	335.77000	0.33577	345.190	1.36	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.38881	105.40924	5.43603	105.38082		1.04	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	209.95000	0.20995	202.30000	0.20230	209.950	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	601.90000	0.60190	622.67000	0.62267	601.900	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	212.00000	0.21200	204.28000	0.20428	212.000	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	597.89000	0.59789	618.59000	0.61859	597.890	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	214.06000	0.21406	206.28000	0.20628	214.060	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	593.89000	0.59389	614.53000	0.61453	593.890	1.02	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.29573	102.42819	5.37558	102.39940			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	2.07000	0.00207	30.86000	0.03086	2.070		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000	0.00000	27.25000	0.02725	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	1.54000	0.00154	0.00000	0.00000	1.540		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000	0.00000	23.65000	0.02365	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	5.14000	0.00514	0.00000	0.00000	5.140		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			208.64391	208.64391	208.64391	208.64391			0.00	0	0.00
R202	On 07/11/2013	Bond Future			208.00284	208.00284	211.05139	211.05139			0.00	0	42,966.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000	2,061.39000	2.06139	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	987.16000	0.98716	0.00000	0.00000	987.160		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000	0.00000	2,051.39000	2.05139	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	997.16000	0.99716	0.00000	0.00000	997.160		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	1,007.16000	1.00716	0.00000	0.00000	1,007.160		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000	0.00000	2,041.39000	2.04139	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.80000	108.33915	6.80000	108.33915		5.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.86958	105.89722	6.95204	105.61565		5.70	31,769,166.00	300	7,729.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,189.94000	4.18994	4,454.27000	4.45427	4,189.940	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	129.96000	0.12996	112.72000	0.11272	129.960	5.57	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.99	Call	248.89000	0.24889	217.48000	0.21748	248.890	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,311.10000	3.31110	3,561.26000	3.56126	3,311.100	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	254.37000	0.25437	222.34000	0.22234	254.370	5.57	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
R203	On 07/11/2013	Bond Future	6.00	Put	3,281.15000		3.28115		3,530.69000	3.53069	3,281.150	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,251.44000		3.25144		3,500.34000	3.50034	3,251.440	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	260.07000		0.26007		227.40000	0.22740	260.070	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,667.70000		103.66770		103,386.13000	103.38613	103,667.700	5.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.00146		107.28738		7.09071	107.00216		5.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,870.28000		3.87028		4,109.38000	4.10938	3,870.280	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	436.43000		0.43643		390.31000	0.39031	436.430	5.17	0.00	0	16.00
R203	On 06/02/2014	Bond Future	6.14	Call	570.78000		0.57078		512.95000	0.51295	570.780	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,373.93000		3.37393		3,601.32000	3.60132	3,373.930	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	578.62000		0.57862		520.14000	0.52014	578.620	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,348.70000		3.34870		3,575.44000	3.57544	3,348.700	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	586.55000		0.58655		527.40000	0.52740	586.550	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,323.57000		3.32357		3,549.64000	3.54964	3,323.570	5.17	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.13383		104.57255		7.23076	104.28358		5.23	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	478.29000		0.47829		432.13000	0.43213	478.290	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,746.25000		4.74625		4,989.06000	4.98906	4,746.250	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	483.92000		0.48392		437.30000	0.43730	483.920	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,720.50000		4.72050		4,962.85000	4.96285	4,720.500	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	489.61000		0.48961		442.53000	0.44253	489.610	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,694.81000		4.69481		4,936.70000	4.93670	4,694.810	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,517.83000		1.51783		1,654.17000	1.65417	1,517.830	5.22	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,308.96000		2.30896		2,156.33000	2.15633	2,308.960	5.22	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.28213		105.98902		7.38803	105.69612			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000		271.10000	0.27110	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	21.80000		0.02180		0.00000	0.00000	21.800		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	49.50000		0.04950		0.00000	0.00000	49.500		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000		243.40000	0.24340	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	77.18000		0.07718		0.00000	0.00000	77.180		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000		215.72000	0.21572	0.000		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.02000		105.31768		7.02000	105.31768		7.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.07493		107.04348		7.16126	106.67084		7.45	32,113,044.00	300	25,774.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,899.17000		3.89917		4,218.29000	4.21829	3,899.170	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	434.68000		0.43468		381.16000	0.38116	434.680	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	443.60000		0.44360		389.12000	0.38912	443.600	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,863.07000		3.86307		4,181.23000	4.18123	3,863.070	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	452.65000		0.45265		397.20000	0.39720	452.650	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,827.12000		3.82712		4,144.31000	4.14431	3,827.120	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,451.03000		1.45103		1,305.78000	1.30578	1,451.030	7.41	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,775.79000		1.77579		2,003.18000	2.00318	1,775.790	7.41	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.18555		104.41872		7.27733	104.04120		7.54	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,286.66000		4.28666		4,575.92000	4.57592	4,286.660	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	942.40000		0.94240		854.14000	0.85414	942.400	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	953.84000		0.95384		864.71000	0.86471	953.840	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,255.25000		4.25525		4,543.64000	4.54364	4,255.250	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	965.39000		0.96539		875.37000	0.87537	965.390	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,223.97000		4.22397		4,511.47000	4.51147	4,223.970	7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.30054		105.82615		7.39838	105.44365		7.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	869.70000		0.86970		794.04000	0.79404	869.700	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,957.42000		5.95742		6,264.26000	6.26426	5,957.420	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	878.68000		0.87868		802.38000	0.80238	878.680	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,924.85000		5.92485		6,231.05000	6.23105	5,924.850	7.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Call	887.73000		0.88773		810.78000	0.81078	887.730	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,892.36000		5.89236	6,197.91000	6.19791	5,892.360	7.13		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.42527		103.22868		7.52988	102.84098			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	54.70000		0.05470		0.00000	0.00000	54.700		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	0.00000		0.00000	333.00000	0.33300	0.000			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000	295.89000	0.29589	0.000			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	91.81000		0.09181		0.00000	0.00000	91.810		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	128.91000		0.12891		0.00000	0.00000	128.910		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000	258.79000	0.25879	0.000			0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.34000		101.34797	5.34000	101.34797			0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.60240		102.74073	5.67920	102.72704			0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	10.50000		0.01050	9.60000	0.00960	10.500		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	245.17000		0.24517	257.96000	0.25796	245.170		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	243.58000		0.24358	256.34000	0.25634	243.580		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	10.71000		0.01071	9.78000	0.00978	10.710		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	10.91000		0.01091	9.97000	0.00997	10.910		0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	241.99000		0.24199	254.74000	0.25474	241.990		0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.33500		99.99644	7.33500	99.99644			9.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.39256		101.65261	7.48333	101.21202			9.27	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,141.98000		4.14198	4,504.77000	4.50477	4,141.980		9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	649.25000		0.64925	571.45000	0.57145	649.250		9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	661.11000		0.66111	582.09000	0.58209	661.110		9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,103.08000		4.10308	4,464.65000	4.46465	4,103.080		9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	673.12000		0.67312	592.87000	0.59287	673.120		9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,064.37000		4.06437	4,424.71000	4.42471	4,064.370		9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.50126		99.34788	7.59688	98.90153			9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,046.47000		1.04647	945.59000	0.94559	1,046.470		9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,180.32000		5.18032	5,525.79000	5.52579	5,180.320		9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,143.64000		5.14364	5,488.12000	5.48812	5,143.640		9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,058.99000		1.05899	957.12000	0.95712	1,058.990		9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,107.10000		5.10710	5,450.58000	5.45058	5,107.100		9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,071.61000		1.07161	968.74000	0.96874	1,071.610		9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.61594		100.68706	7.71686	100.23478			9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	962.21000		0.96221	878.83000	0.87883	962.210		9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,633.28000		7.63328	8,002.18000	8.00218	7,633.280		9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	971.83000		0.97183	887.75000	0.88775	971.830		9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,594.24000		7.59424	7,962.44000	7.96244	7,594.240		9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	981.52000		0.98152	896.75000	0.89675	981.520		9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,555.29000		7.55529	7,922.80000	7.92280	7,555.290		9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.73877		98.41080	7.84554	97.95236				0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	210.28000		0.21028	668.72000	0.66872	210.280			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	167.12000		0.16712	625.56000	0.62556	167.120			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	123.98000		0.12398	582.42000	0.58242	123.980			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.48000		98.15285		7.48000	98.15285		10.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.52724		96.44506		7.62264	95.92822		10.71	0.00	0	14,453.00
R208	On 07/11/2013	Bond Future	6.79	Call	648.94000		0.64894		562.99000	0.56299	648.940	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,761.89000		4.76189		5,192.78000	5.19278	4,761.890	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	661.28000		0.66128		573.92000	0.57392	661.280	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,717.00000		4.71700		5,146.48000	5.14648	4,717.000	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	673.79000		0.67379		585.00000	0.58500	673.790	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,672.33000		4.67233		5,100.38000	5.10038	4,672.330	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,157.74000		2.15774		2,459.26000	2.45926	2,157.740	10.66	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,009.53000		2.00953		1,794.21000	1.79421	2,009.530	10.66	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.62797		97.71112		7.72777	97.18752		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,079.87000		1.07987		965.99000	0.96599	1,079.870	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,898.64000		5.89864		6,308.36000	6.30836	5,898.640	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,093.36000		1.09336		978.30000	0.97830	1,093.360	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,856.22000		5.85622		6,264.76000	6.26476	5,856.220	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,814.42000		5.81442		6,221.76000	6.22176	5,814.420	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,107.43000		1.10743		991.17000	0.99117	1,107.430	10.09	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.72887		95.63169		7.83339	95.10108		10.38	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	928.94000		0.92894		837.77000	0.83777	928.940	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,618.90000		8.61890		9,058.34000	9.05834	8,618.900	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	939.04000		0.93904		847.04000	0.84704	939.040	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,572.99000		8.57299		9,011.60000	9.01160	8,572.990	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	949.23000		0.94923		856.39000	0.85639	949.230	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,527.19000		8.52719		8,964.96000	8.96496	8,527.190	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.83509		96.92705		7.94468	96.38927		10.38	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.38	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	222.35000		0.22235		760.13000	0.76013	222.350	10.38	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.38	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	172.98000		0.17298		710.76000	0.71076	172.980	10.38	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.38	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	123.65000		0.12365		661.43000	0.66143	123.650	10.38	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			8.89000		76.61595		8.89000	76.61595		20.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.94275		74.86452		9.00562	74.38762		22.31	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,673.43000		4.67343		5,008.03000	5.00803	4,673.430	22.17	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,387.90000		2.38790		2,245.60000	2.24560	2,387.900	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,836.40000		2.83640		2,671.42000	2.67142	2,836.400	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,015.43000		4.01543		4,327.35000	4.32735	4,015.430	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,870.15000		2.87015		2,703.51000	2.70351	2,870.150	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,971.10000		3.97110		4,281.36000	4.28136	3,971.100	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,927.12000		3.92712		4,235.72000	4.23572	3,927.120	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,904.13000		2.90413		2,735.83000	2.73583	2,904.130	22.23	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
R209	On 07/11/2013	Bond Future	9.25	Put	2,330.66000		2.33066		2,564.31000	2.56431	2,330.660	22.46	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,616.28000		4.61628		4,373.03000	4.37303	4,616.280	22.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,285.10000		5.28510		5,016.79000	5.01679	5,285.100	22.55	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,923.76000		1.92376		2,132.35000	2.13235	1,923.760	22.55	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,750.40000		5.75040		5,465.89000	5.46589	5,750.400	22.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,686.03000		1.68603		1,878.42000	1.87842	1,686.030	22.61	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,720.49000		6.72049		6,405.27000	6.40527	6,720.490	22.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,283.00000		1.28300		1,444.68000	1.44468	1,283.000	22.73	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.03177		75.84736		9.09651	75.36418		21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,067.92000		3.06792		2,912.85000	2.91285	3,067.920	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,906.52000		6.90652		7,234.63000	7.23463	6,906.520	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,854.10000		6.85410		7,181.03000	7.18103	6,854.100	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,096.63000		3.09663		2,940.38000	2.94038	3,096.630	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,125.70000		3.12570		2,968.27000	2.96827	3,125.700	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,802.18000		6.80218		7,127.93000	7.12793	6,802.180	21.50	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.11975		73.72482		9.18641	73.23518		22.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,140.07000		2.14007		2,033.84000	2.03384	2,140.070	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,627.31000		12.62731		13,010.72000	13.01072	12,627.310	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,556.08000		12.55608		12,938.68000	12.93868	12,556.080	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,159.50000		2.15950		2,052.46000	2.05246	2,159.500	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,179.06000		2.17906		2,071.18000	2.07118	2,179.060	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,485.12000		12.48512		12,866.88000	12.86688	12,485.120	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.20915		74.72347		9.27780	74.22720		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	1,245.80000		1.24580		1,742.07000	1.74207	1,245.800	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	1,171.22000		1.17122		1,667.49000	1.66749	1,171.220	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	1,096.76000		1.09676		1,593.03000	1.59303	1,096.760	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.98330		157.98330		157.98330	157.98330		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			157.06874		157.06874		158.25967	158.25967		0.00	0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,921.26000		2.92126		1,730.33000	1.73033	2,921.260	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,931.26000		2.93126		1,740.33000	1.74033	2,931.260	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,941.26000		2.94126		1,750.33000	1.75033	2,941.260	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.23262		128.23262		128.23262	128.23262		0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.96971		129.96971		130.00022	130.00022		0.00	0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		10.22000	0.01022	0.000	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	20.29000		0.02029		0.00000	0.00000	20.290	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	30.29000		0.03029		0.00000	0.00000	30.290	0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.22000	0.00022	0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put		40.29000	0.04029		9.78000	0.00978	40.290		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future				130.46398	130.46398		130.46398	130.46398			0.00	0	0.00
R212	On 07/11/2013	Bond Future				131.73872	131.73872		132.26732	132.26732			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Put		1,251.28000	1.25128		722.68000	0.72268	1,251.280		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put		1,261.28000	1.26128		732.68000	0.73268	1,261.280		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put		1,271.28000	1.27128		742.68000	0.74268	1,271.280		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future				8.69500	87.89207		8.69500	87.89207		18.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.74805	85.95509		8.82138	85.38432		19.78	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call		2,866.57000	2.86657		2,663.42000	2.66342	2,866.570		19.72	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put		4,116.14000	4.11614		4,483.76000	4.48376	4,116.140		19.72	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call		2,901.19000	2.90119		2,696.04000	2.69604	2,901.190		19.73	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put		4,070.90000	4.07090		4,436.52000	4.43652	4,070.900		19.73	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call		2,936.04000	2.93604		2,728.90000	2.72890	2,936.040		19.73	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put		4,026.01000	4.02601		4,389.64000	4.38964	4,026.010		19.73	0	0.00
R213	On 06/02/2014	Bond Future				8.84399	87.08348		8.91965	86.50519		19.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		7,396.70000	7.39670		7,793.83000	7.79383	7,396.700		19.23	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call		2,979.43000	2.97943		2,798.27000	2.79827	2,979.430		19.23	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		3,007.83000	3.00783		2,825.29000	2.82529	3,007.830		19.24	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		7,342.42000	7.34242		7,738.17000	7.73817	7,342.420		19.24	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		7,288.41000	7.28841		7,682.78000	7.68278	7,288.410		19.24	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		3,036.39000	3.03639		2,852.47000	2.85247	3,036.390		19.24	0	0.00
R213	On 08/05/2014	Bond Future				8.93514	84.71901		9.01313	84.13298		19.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		2,152.61000	2.15261		2,024.17000	2.02417	2,152.610		19.41	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		12,825.77000	12.82577		13,283.36000	13.28336	12,825.770		19.41	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		2,172.01000	2.17201		2,042.60000	2.04260	2,172.010		19.41	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		12,755.47000	12.75547		13,212.09000	13.21209	12,755.470		19.41	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		2,191.54000	2.19154		2,061.15000	2.06115	2,191.540		19.41	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		12,685.42000	12.68542		13,141.06000	13.14106	12,685.420		19.41	0	0.00
R213	On 07/08/2014	Bond Future				9.02937	85.86659		9.10982	85.27265		19.41	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		1,422.84000	1.42284		2,016.78000	2.01678	1,422.840		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		1,346.83000	1.34683		1,940.77000	1.94077	1,346.830		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		1,270.91000	1.27091		1,864.85000	1.86485	1,270.910		0.00	0	0.00
R213	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future				9.07500	76.88193		9.07500	76.88193		21.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future				9.13563	74.96145		9.20890	74.39599		23.35	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call		465.82000	0.46582		429.18000	0.42918	465.820		22.94	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put		12,296.61000	12.29661		12,825.43000	12.82543	12,296.610		22.94	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put		12,206.85000	12.20685		12,734.94000	12.73494	12,206.850		22.94	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call		475.21000	0.47521		437.84000	0.43784	475.210		22.94	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call		484.75000	0.48475		446.63000	0.44663	484.750		22.94	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put		12,117.44000	12.11744		12,644.78000	12.64478	12,117.440		22.94	0	0.00
R214	On 06/02/2014	Bond Future				9.22896	75.94555		9.30451	75.37266		22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	8.99	Put	5,975.90000		5.97590		6,322.31000	6.32231	5,975.900	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,112.88000		4.11288		3,886.40000	3.88640	4,112.880	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,146.37000		4.14637		3,918.49000	3.91849	4,146.370	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,929.83000		5.92983		6,274.84000	6.27484	5,929.830	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,180.00000		4.18000		3,950.71000	3.95071	4,180.000	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	5,884.05000		5.88405		6,227.65000	6.22765	5,884.050	22.88	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.15500		99.54561		9.15500	99.54561			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.21888		96.88588		9.28197	96.26457			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Put	15,635.28000		15.63528		16,256.59000	16.25659	15,635.280		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	15,505.95000		15.50595		16,127.26000	16.12726	15,505.950		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	15,376.88000		15.37688		15,998.19000	15.99819	15,376.880		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.31558		98.15773		9.38074	97.52827			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,239.00000		2.23900		2,868.46000	2.86846	2,239.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,137.73000		2.13773		2,767.19000	2.76719	2,137.730		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,036.65000		2.03665		2,666.11000	2.66611	2,036.650		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,242.68000		19,242.68000		19,268.01000	19,268.01000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	235.54990		0.02355		245.06220	0.02451	235.550	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	313.54990		0.03135		323.06220	0.03231	313.550	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	264.69910		0.02647		274.36430	0.02744	264.699	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	286.69910		0.02867		296.36430	0.02964	286.699	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	222.73230		0.02227		232.39800	0.02324	222.732	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	344.73230		0.03447		354.39800	0.03544	344.732	13.73	0.00	0	0.00
Total for Derivatives :													773,987,893.80	38,305	1 971 148.00
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.64147			100.62587			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.76500		107.24605		6.83500	107.10845			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.81137			100.79337			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.15500		108.43357		8.23500	108.04454			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		101.42941			101.40995			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		101.55828			101.53835			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.27028		8.00000	48.25999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.02000	98.76285		9.10000	98.41515			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.11500	104.43156		7.18500	104.30410			0.00	0	7,001,752.00
AB07		On 07/03/2014	Spot Bond	6.49500	104.96787		6.51500	104.93819			0.00	0	11,071,702.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.01739			100.03755			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.44500	108.46008		8.52000	108.19113			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.78315			100.76578			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.62000	137.43399		0.62000	137.44461			124,000,000.00	200,000	100,000.00
ABCP13		On 07/12/2023	Spot Bond	2.21000	262.71218		2.18000	263.36848			442,000,000.00	200,000	100,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	101.38079			101.36116			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	101.30003			101.28491			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.50282			101.48511			0.00	600,000	300,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.92594			100.90776			0.00	0	5,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.96761			100.94861			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.99526			100.97570			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.37500	110.67695		7.44500	110.54655			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	103.17262			103.15200			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.09500	105.98353		7.11500	105.94139			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.75535			101.73623			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.81105			101.79097			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.59161			100.57057			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.59312			100.57343			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.64492			100.62349			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.86578			100.84610			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	101.04115			101.01939			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.19500	105.74618		6.21500	105.72590			0.00	0	556,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond		0.00000	101.36346			101.34680			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	101.20869			101.19338			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.07000	131.22921		5.07000	131.22371			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.88000	126.03333		2.85000	126.09261			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.57000	117.20462		2.57000	117.20747			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.22000	98.78615		4.22000	100.43287			40,512,000,000.00	9,600,000	4,800,000.00
ABLI06	On 19/07/2020	Spot Bond		5.80000	100.12337		5.75000	100.40019			0.00	0	2,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.74500	112.75574		10.82000	112.52561			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.75394			100.72263			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.95522			100.93005			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.00754			100.98103			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.14009			101.11222			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.36455		3.87000	110.36338			5,418,000,000.00	1,400,000	700,000.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	29.72977		100.00000	29.65775			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.95000	163.76819		1.92000	164.11164			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.62911		2.76000	152.63203			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		1.98000	166.01216		1.95000	166.44490			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.20000	164.45108		2.10500	166.87809			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.74125	71.61249		7.81625	71.24166			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.74125	71.61249		7.81625	71.24166			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.77171		84.61000	16.74356			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	88.73000			88.72000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.91729			100.89814			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	89.63000			89.68000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	45.12675		100.00000	45.04113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond		0.00000	88.46000			88.49000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	88.91000			88.95000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	84.96000			84.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	84.68000			84.66000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.58600			100.56873			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.42700			100.40937			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	84.09000			84.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.63500	103.85836		6.65500	103.81350			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	105.22000			106.27000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	86.13000			86.29000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.08000			88.29000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	86.61000			86.80000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.72666			100.70934			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.90500	118.04526		6.97500	117.78355			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.44383			100.42468			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.39000			83.39000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.77000			83.91000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.64000	99.58067		2.64000	99.78490			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.82000	143.45539		2.76000	144.49113			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.80000	187.58405		2.70500	190.24674			0.00	0	1,000,000.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	82.90000			83.10000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.31500	93.61440		9.43500	92.89436			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	101.73000			101.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN70		On 28/03/2017	Spot Bond	0.00000	90.19000			90.27000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.50000			100.50000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	104.73083			104.69611			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	87.84000			87.97000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	82.26000			82.26000			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	98.44000			98.44000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.52000	108.67865		9.61000	107.94622			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	97.96000			97.96000			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.46500	109.11262		9.55500	108.37614			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.60000	92.17216		8.69000	91.68776			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.56000			100.60000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	103.02000			102.94000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		100.00000	3.24448			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.04500	110.80092		8.12000	110.48114			0.00	0	616,000.00
ABS5		On 01/05/2015	Spot Bond	6.71500	104.76584		6.78500	104.63226			2,686,000,000.00	400,000	14,991,000.00
ABS6		On 01/06/2020	Spot Bond	8.62000	99.37245		8.70500	98.92492			0.00	0	445,000.00
ABS7		On 11/09/2026	Spot Bond	9.72000	96.83798		9.81000	96.18874			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.36500	108.33302		7.43500	108.14339			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.32000	127.92722		1.32000	127.93465			0.00	0	494,561.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	125.14359		4.00000	125.14182			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.02000	266.84327		1.99000	267.51340			404,000,000.00	200,000	1,100,000.00
ABSI3		On 31/01/2017	Spot Bond	0.56000	125.90882		0.56000	125.91876			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	1.95000	125.11276		1.90000	125.59293			1,170,000,000.00	600,000	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
ACL01U	On 30/06/2015	Spot Bond	100.00000		32.26026	100.00000	32.18211				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		101.54793		101.52382				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		101.54793		101.52382				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.06500		109.78658	11.13500	109.62225				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.00419		101.97893				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.62302	100.00000	1.61909				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.05881		102.03286				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.83401		102.79813				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.89123		100.87301				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.67398	100.00000	9.65054				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.88324		100.86519				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.94956		101.92499				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.08609	11.00000	58.06949				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.67398	100.00000	9.65054				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		101.51729		101.49754				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.75004		100.73034				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		100.98974		100.96950				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.03882		101.01756				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.14911		101.12557				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.98961		100.96937				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.02286		101.00193				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.03749		101.01626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.19312			100.17252			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.19312			100.17252			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.19426			100.17353			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.96303			100.94334			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.19426			100.17353			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.19197			100.17150			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.87810			83.85945			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.94434			100.92502			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.92986			100.91085			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.83593			100.81650			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.92986			100.91085			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.00297			100.98245			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.03600			101.01480			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.04929			101.02781			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.02271			101.00178			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.86327			100.84563			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.96305			100.94336			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.07500	105.76076		9.16000	105.14559			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.88332			100.86527			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34000	100.94719		7.37000	100.91341			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.15120			100.13258			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.26642			100.24622			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.01869			100.99549			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	100.19382			100.17490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000		4.84277	100.00000	4.83205				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.53913	100.00000	6.52473				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		77.15273		77.13267				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		149.68021		151.56225				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		149.74265		151.62411				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.98958		100.96933				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		99.81048		101.42854				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		99.81048		101.42854				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.19382		100.17490				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		101.34694		101.32779				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.95629		100.93673				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.94831		100.92891				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		102.11487		102.09005				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.28763		101.26651				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.11395		102.08915				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.77603		100.75570				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.96106		100.94123				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		101.05998		101.04058				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.47186		101.45024				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.83265		100.81334				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.99359		100.97326				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.96433		100.94729				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.81800		100.80129				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.97247		100.95259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	99.99987			99.98407			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.86599			100.84830			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.84333			100.82611			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.88732			100.86919			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.96981			100.94998			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.92321			100.90434			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.86999			100.85222			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.88465			100.86658			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.89670		10.23000	103.86854			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.89913			100.88075			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.87666			100.85874			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	101.22916			101.20398			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	102.28888			102.24116			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.82883			100.81181			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.09500	104.44187		9.17500	104.05235			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.96575			100.94600			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	108.26557		1.75000	108.27061			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.88332			100.86527			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.88580			100.86770			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.94513			100.92570			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.97812			100.95802			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.91211			100.89338			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.89494			100.87655			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.97153			100.95155			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.93853			100.91924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	101.01111		100.99031			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.94513		100.92570			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.98473		100.96448			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.52063		102.50173			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.97153		100.95155			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.94239		100.92312			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.99881		100.97837			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.01609		100.99530			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.80095		100.78449			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.81395		100.79733			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.87650		100.85859			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.89649		100.87816			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.02017		100.99930			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.00847		100.98773			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.08359		101.06129			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.95172		100.93217			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.07305		101.05096			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.07701		101.05484			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.08359		101.06129			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.63272		88.61519			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.03088		101.00967			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.03088		101.00967			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	109.48133		110.88353			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	111.07016		112.49213			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.88568		100.86750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.87643		100.85843			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.26580		100.25036			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.34826		101.33133			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.55400		100.53554			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.12906		100.11061			0.00	2,000,000	2,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.15512		100.13585			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.94454		101.92205			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.16598		100.14574			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.87368		100.85888			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.70728	100.00000	6.69103			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.39792		101.37995			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.55946		101.53938			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.66710		101.64562			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.38802		100.36972			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.43051		100.41018			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.48706		100.46403			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.37196		100.35438			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.68000	99.28238	7.75500	99.08412			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.48985		100.46662			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.57586		100.54848			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.31500	104.55767	8.39500	104.17986			0.00	0	1,655,752.00
AIR02		On 30/04/2023	Spot Bond	9.16000	119.15750	9.25000	118.49804			0.00	0	3,405,002.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	42.53913	100.00000	42.43608			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.01500	113.42626	7.08500	113.23274			0.00	0	7,600,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	40.60290	100.00000	40.50454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR04U		On 26/10/2029	Spot Bond	100.00000	14.59360		100.00000	14.56129			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.07000	148.74482		3.01000	149.76551			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.57000	126.47988		4.57000	129.93833			914,000,000.00	200,000	100,000.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.44239			100.42614			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.95006			100.93456			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.99210			100.97591			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.98438			100.96710			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.77295			100.75442			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.56500	108.48803		8.64500	108.12579			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.39271			100.37504			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.29030			101.27073			0.00	400,000	200,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	88.62194		100.00000	88.41243			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.12268			100.10515			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.09000	113.04756		7.16000	112.88052			0.00	0	4,000,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.78834			100.76700			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.96082			100.94197			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.57500	103.44688		6.60500	103.42509			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.71328			100.69399			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.07500	104.83508		7.09500	104.79306			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.49500	108.42109		8.57000	108.13085			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.01274			100.03444			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.82185	103.57094		10.93072	103.39468			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.78732	101.93374		10.87479	101.80896			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.82317	101.86276		10.91569	101.73188			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	101.03268			101.00548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	10.85902		101.76720		10.95658	101.62114			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.78631		101.19339		11.92908	100.67714			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.05837			101.03048			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.05837			101.03048			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.05843			101.03055			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.07185		101.04944		11.18072	100.87705			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.98634		101.85516		11.09342	101.68507			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.78732		101.93374		10.87479	101.80896			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94731		102.01853		11.06603	101.81853			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13299		101.45233		10.26637	101.21892			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.00190			100.97551			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.98812			100.96198			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.98812			100.96198			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.93238			100.90773			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00407			100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.49061		101.12187		10.55896	100.96611			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.27000		100.60482		11.34500	100.20218			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		94.85636			94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		97.89366		10.22500	97.47894			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		83.01384			83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.71403			100.69529			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.90437			100.88057			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		100.97698		12.22500	100.95182			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.97293			100.94720			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.96500		98.12075		11.08000	97.70744			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.94252			100.91760			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.96786			100.94227			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.96786			100.94227			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	95.75920			95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.93035			100.90576			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.70344			100.68491			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.82185	103.83603		13.93072	103.65409			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.09615	102.27268		15.23628	101.86197			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.00317	101.85267		14.14425	101.57339			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.29564			101.26122			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.29564			101.26122			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.29564			101.26122			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.34580			101.31002			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.49124		100.00000	9.47323			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.54427		100.00000	20.49450			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.69760		100.00000	18.65229			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.54173		100.00000	11.51376			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.54173		100.00000	11.51376			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.95449		100.00000	13.92069			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.09133		100.00000	12.06204			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	65.81134		100.00000	65.68648			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.34804			100.33241			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	101.05855			101.03067			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	101.08420			101.05564			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP72U	On 06/09/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000		169.65818	1.89000	169.91912				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.08000		139.95679	8.17000	138.09632				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.08000		140.25603	8.17000	138.40699				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.46500		99.59455	8.55500	98.84207				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00007		99.97870				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		101.54714		101.52778				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		100.13788		100.12094				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.21250		101.19284				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.90906		100.89047				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		51.20000	100.00000	63.84496				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.71500		100.29702	7.79500	99.97387				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.37012		101.35158				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.31292		100.29478				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.31981		100.30126				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.34277		100.32286				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.36570		100.34444				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.42961		100.40456				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		8.97327	100.00000	8.95153				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.15975		100.14247				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.16821		100.14998				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.17183		100.15320				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.17304		100.15427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.18751			100.16712			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.20676			100.18422			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.61889		100.00000	5.60527			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.61889		100.00000	5.60527			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.88457			100.86723			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.96094			100.94209			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.98176			100.96249			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.09500	105.64280		8.17000	105.24683			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.04420			101.02370			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.15503			101.13233			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.01081		100.00000	4.00109			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.01081		100.00000	4.00109			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.32000	103.72907		6.34000	103.69196			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.63419			101.61562			0.00	200,000	10,100,000.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	99.61497			99.60071			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	98.92736			98.91287			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	97.31708			97.30209			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.22551			101.20978			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.66085		100.00000	7.64229			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.46102			101.44234			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.22983			101.21403			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.30095			101.28424			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.43022			101.41184			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.96830			101.94287			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.84019			102.80367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond		0.00000	100.96315			100.94345			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.97719		100.00000	10.95060			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.89500	110.53814		6.91500	110.49320			0.00	0	790,000.00
CBL08	On 02/11/2016	Spot Bond		9.14500	117.32130		9.22000	117.06917			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.28262			100.25468			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.97474			100.95906			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.84500	106.66275		8.92000	106.45368			0.00	0	7,257,000.00
CBL12	On 06/09/2018	Spot Bond		10.87500	106.45010		10.95500	106.11048			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.18344			100.15717			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.12500	101.92380		11.20500	101.56896			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.81512			101.79617			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.03500	103.34986		9.11000	103.08759			0.00	0	425,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	102.03197			102.00508			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.56500	102.90708		11.64500	102.53943			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.11296			100.02441			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.45160			101.42506			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.03412			100.01707			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.92500	95.25833		10.01500	94.81836			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.91000	118.06472		10.00000	117.41421			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.76000	114.02307		9.85000	113.35158			0.00	0	228,313.00
CCT03	On 15/03/2025	Spot Bond		9.16000	118.51787		9.25000	117.79517			17,696,002,480.00	1,931,878	22,965,939.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.68372			101.65497			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.39500	105.77883		11.47000	105.57836			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	99.86320			99.84044			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.11242			101.08589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond		0.00000	100.61160			100.57580			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.70209			100.66093			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.44632			101.42322			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	101.53853			101.51457			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.75544			102.72057			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.72488			102.69041			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.89655			100.87823			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.84993			100.83257			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.88638			102.84983			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	101.51758			101.49782			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	101.44724			101.42840			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	100.94316			100.92388			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.62500	105.76117		10.69500	105.72197			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.20500	104.06410		8.27500	104.03225			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	102.04791			102.02209			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	101.22930			101.20412			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	101.43196			101.41013			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	101.43196			101.41013			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	99.87860			99.85818			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	22.82330		100.00000	22.76801			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	22.63804		100.00000	22.58321			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	58.33562		100.00000	58.19430			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	58.33562		100.00000	58.19430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond	100.00000		58.33562		100.00000	58.19430			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		58.33562		100.00000	58.19430			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		58.33562		100.00000	58.19430			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		58.33562		100.00000	58.19430			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.98964			100.96940			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		58.33562		100.00000	58.19430			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		58.75602		100.00000	58.61368			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.46451			102.44553			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		101.27968			101.25452			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.02364	10.11000	100.99657				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		101.27968			101.25452			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.57747			100.55887			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.89025				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		102.15535			102.11096			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		113.32239	2.76000	113.32448				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.06081			106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		113.34662	3.14000	113.34759				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.60021	8.25000	103.57746				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		101.27968			101.25452			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.27968			101.25452			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		112.93697	3.10000	112.93815				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		112.62377	2.40000	112.62708				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.43305			101.40365			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		101.34986			101.32219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	100.47536			100.45786			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.48193			100.46419			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.96500	104.14807		8.03500	103.93004			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.51207			100.49389			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.50450			100.48659			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.32481			100.30589			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.33131			100.31209			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.01500	104.32527		8.08500	104.10653			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.01500	104.32527		8.08500	104.10653			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	107.43311			107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	109.34840			109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.06500	103.17207		8.13500	102.94630			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.01625			100.99546			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.13056			101.10742			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.39283			100.37514			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.39283			100.37514			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	66.71667		100.17539	66.55479			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.38348			101.35626			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	99.89629			99.87877			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.03169			101.01059			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.38115			101.36227			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.47861			101.45842			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	104.25308		9.35000	104.22677			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.25308		9.35000	104.22677			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	101.32697			101.30809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN245		On 25/02/2015	Spot Bond	0.00000	101.33096		101.31203			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	93.05587		93.05587			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	102.34904		102.31717			0.00	9,000,000	4,500,000.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.96951		100.95185			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	102.30142		102.27019			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.76849		100.75065			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.76849		100.75065			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.76849		100.75065			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.76849		100.75065			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.76849		100.75065			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.78952		100.77119			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.82439		100.80523			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.82439		100.80523			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.82439		100.80523			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.82439		100.80523			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.82439		100.80523			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.83022		100.81093			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.89500	106.80878	8.97500	106.42828			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.19727		101.17275			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.80800		101.37663			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.85345		100.83661			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.85345		100.83661			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.15377		100.13478			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.16917		101.14523			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	102.17978		102.15045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN271		On 20/06/2017	Spot Bond	0.00000	101.36825		101.34019			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.93193		100.91277			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.92532		100.90631			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.94313		100.92384			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.43229		101.41365			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	101.69255		101.66950			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.62601		101.60298			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.94046		100.92124			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.28737		101.26081			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.18726		101.16801			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.86518		100.84712			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.74834		100.73056			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.89890		100.88044			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.05065		101.02904			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.05065		101.02904			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.05065		101.02904			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.05065		101.02904			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	99.92748		99.90916			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.35209		101.33157			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.95846		100.93616			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.95846		100.93616			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.94681		100.92479			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.83758		100.81556			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.94681		100.92479			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.66436		100.64246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	101.09204			101.06969			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.83761			100.81559			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.83761			100.81559			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.83081			100.80888			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.89475		100.00000	6.87804			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	114.50255			114.50255			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.06383			101.04194			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	114.73832			114.73832			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	114.02247			114.02247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	114.51826			114.51826			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	114.98679			114.98679			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	99.87107			99.84962			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.59500	96.06678		10.71500	95.37415			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.11500	97.72333		11.20500	97.02883			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.79010			100.76926			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.09939			101.07676			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.87435			99.85344			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.29295			100.27364			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.17282			100.15145			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.36912		8.80500	102.34516			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.95172			100.93217			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.29613			100.27662			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	108.22305			108.22305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond	0.00000	101.00056			100.97998			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.02033			100.99935			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.09676			101.07418			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.61397			101.59264			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	102.28548			102.25470			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.28548			102.25470			0.00	6,000,000	3,000,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.28548			102.25470			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.12680			101.10327			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.81295			100.79598			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.33139			100.31500			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.29260			100.27187			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.36143	100.00000	23.31000				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.36143	100.00000	23.31000				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.95416	7.01000	36.94731				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	142.68604			140.40449			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	0.00074	100.00000	0.00074				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00074	100.00000	0.00074				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.46500	127.29795	8.55500	126.51910				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.08000	139.95679	8.17000	138.09632				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.08000	140.25603	8.17000	138.40699				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	84.62606			84.60691			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	84.49460			84.47529			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.59690			100.57641			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.59690			100.57641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.02952			101.00845			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.95506			100.93553			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.96974			100.94991			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	100.59113						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.97153			100.95155			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.29295			100.27364			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.87379			100.85584			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.51500	110.31099		8.58500	110.16468			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.49500	103.51806		8.57000	103.19929			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.83500	116.81635		9.92500	116.17318			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.96500	107.71740		8.03500	107.54205			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.42500	111.27252		9.51500	110.74151			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.90500	98.26806		9.99500	97.71065			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.81000	99.07433		10.90000	98.41598			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.81000	91.75974		10.90000	91.12734			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.31356			101.29400			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.36146			101.34160			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	101.22034			101.20025			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.12547			100.10754			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.82727			100.81249			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.23540			100.22068			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.28500	92.25100		12.37500	91.64525			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	9.96245		100.00000	9.93135			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.16812			100.15177			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.77000	99.54017		7.84500	99.27037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG47		On 29/10/2013	Spot Bond	0.00000	100.14521			100.13068			0.00	0	0.00
DLTC01		On 30/01/2014	Spot Bond	0.00000	100.22044			100.20348			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	100.73706			100.70631			0.00	0	0.00
DRD03		On 03/07/2014	Spot Bond	0.00000	100.95225			100.92574			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	101.00080			100.97292			0.00	0	0.00
DRD05		On 03/10/2013	Spot Bond	0.00000	100.90350			100.87835			0.00	0	0.00
DV13		On 25/08/2013	Spot Bond	6.96500	104.69039		7.03500	104.66688			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.76500	123.22896		6.83500	123.00420			0.00	0	3,500,000.00
DV22		On 07/02/2020	Spot Bond	8.03500	107.08010		8.12000	106.61580			0.00	0	39,527,000.00
DV23		On 27/02/2023	Spot Bond	8.55500	113.76814		8.64500	113.12915			0.00	0	90,689,000.00
E170		On 01/08/2020	Spot Bond	7.69500	131.15870		7.78000	130.59352			1,482,057,000.00	192,600	18,393,100.00
EDC01		On 04/04/2016	Spot Bond	0.00000	106.29654			106.26420			0.00	0	0.00
EFC01		On 31/08/2014	Spot Bond	0.00000	101.67960			101.65355			0.00	0	0.00
EFC02		On 31/08/2015	Spot Bond	0.00000	101.82073			101.79261			0.00	0	0.00
EFC03		On 31/08/2016	Spot Bond	0.00000	101.91442			101.88491			0.00	0	0.00
EFC04		On 31/08/2017	Spot Bond	0.00000	103.62111			103.58763			0.00	0	0.00
EL15		On 29/06/2015	Spot Bond	0.00010	130.77350		0.00010	130.78580			0.00	0	20,000,000.00
EL28		On 02/05/2028	Spot Bond	2.25000	112.78936		2.19000	113.62310			0.00	0	19,256,253.00
EL29		On 19/11/2029	Spot Bond	2.30000	99.76468		2.24000	100.59695			0.00	0	1,000,000.00
EL30		On 29/07/2030	Spot Bond	2.39000	98.78460		2.33000	99.61856			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.32500	106.53632		9.41500	106.03923			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.17500	112.66891		9.26500	112.13227			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.86000	103.83307		9.95000	103.21484			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.45000	96.01798		10.52000	95.68089			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	101.43562			101.41768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.01491			99.99998			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	101.15470			101.14008			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	58.93393		100.00000	58.79116			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	62.01349		100.00000	61.86326			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	98.92318		100.00000	98.66286			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	93.74797		100.00000	93.51418			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.07499		3.00000	128.07667			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.92500	104.64251		10.99500	104.49238			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	106.28186			106.25594			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.30518			100.28368			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.63525			100.61415			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.48500	99.76515		9.56500	99.44953			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	99.77951			99.75891			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	99.79868			99.77982			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	99.79299			99.77421			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	99.77510			99.75409			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	99.77049			99.74967			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	99.82227			99.80556			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	99.81492			99.79753			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	99.80907			99.79115			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	99.82140			99.80460			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	99.80949			99.79221			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	99.80049			99.78239			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.40500	105.96037		6.47500	105.80670			25,620,000,000.00	4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES18		On 20/04/2018	Spot Bond	7.26500	110.54505		7.34500	110.19514			595,730,000.00	82,000	250,387,000.00
ES23		On 25/01/2023	Spot Bond	8.11500	112.65891		8.20500	112.00344			0.00	0	246,635,002.00
ES26		On 02/04/2026	Spot Bond	8.65500	96.61126		8.74500	95.93676			0.00	0	42,025,000.00
ES33		On 15/09/2033	Spot Bond	9.44000	85.62788		9.50000	85.14535			0.00	0	914,911,387.00
ES42		On 25/04/2042	Spot Bond	8.50000	100.15427		8.50000	8.50000			4,590,000,000,000.00	540,000,000	440,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	101.41655			101.39719			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.40626			100.38796			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.79900			100.78039			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.55860			100.54298			0.00	0	0.00
FIFC06		On 12/09/2013	Spot Bond	0.00000	100.84719			100.83233			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	10.39002		100.00000	10.36486			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	10.11104		100.00000	10.08655			0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	101.60504			101.58646			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	101.66319			101.64391			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	101.84922			101.82771			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	101.95385			101.93109			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.01500	105.63051		7.08500	105.53625			0.00	0	11,473,300.00
FRB05		On 21/12/2018	Spot Bond	8.96500	99.14901		9.04500	98.79462			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.94523			100.92914			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.94516			100.92907			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.27869			100.25908			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	102.52602			102.50152			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.76500	106.48194		10.84500	106.12180			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	99.42720			99.40908			0.00	0	0.00
FRBI01		On 30/06/2014	Spot Bond	100.00000	83.33180		100.00000	83.15619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.05000	124.16928	2.00000	124.64501					0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.05000	266.18583	2.02000	266.85374					5,860,445,700.00	2,858,754	127,176,454.00
FRBI28	On 31/03/2028	Spot Bond	2.80000	143.79875	2.74000	144.83748					0.00	0	2,950,000.00
FRBI33	On 07/12/2033	Spot Bond	2.69000	190.66685	2.59500	193.38452					0.00	0	250,000.00
FRBN04	On 15/09/2015	Spot Bond	7.17500	117.48372	7.24500	117.31604					0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	34.33729	100.00000	34.26170					0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	34.33729	100.00000	34.26170					0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10100	55.89148	8.10200	55.85070					0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100	35.23188	9.50200	35.20389					0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	33.98225	9.73000	33.95493					0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	88.51708	100.00000	88.30582					0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	101.73685		101.70953					0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.26001		102.22934					0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	101.64715		101.61333					0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.02316		101.00223					0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.19374		102.16396					0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.19374		102.16396					0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.68158		101.65564					0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	102.15438		102.12513					0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.16253		101.13873					0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.33920		101.31286					0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.98970		100.96946					0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.09875		101.07626					0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.26769		101.24153					0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.31844			101.29251			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.08359			101.06129			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	101.33328			101.30576			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	101.44463			101.41477			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.02693			101.00581			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	108.50284			108.47419			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	101.60014			101.56702			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.06383			101.04194			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	101.26243			101.23639			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	101.51264			101.48135			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.13888			101.11542			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	101.21777			101.19267			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	101.43547			101.40580			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	101.32935			101.30191			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	101.49956			101.46855			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	101.59362			101.56064			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.43154			101.40196			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.38571			101.35709			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.23748			101.21196			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.21384			101.18881			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	101.53355			101.50182			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	101.51395			101.48264			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	101.46033			101.43015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC141		On 20/09/2017	Spot Bond	0.00000	101.53616			101.50438			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	101.29655			101.26981			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.97189		100.09221	11.94287			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.95437			100.93475			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	101.61058			101.57724			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.15695			101.13324			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.30837			101.28155			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	102.00730			101.98002			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.24602			101.22048			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.07207			101.05013			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.08540			101.06318			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.98035			100.96030			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.00451			100.98385			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.35295			101.32501			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.59609			100.58042			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.95303			100.93653			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.59609			100.58042			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.94095			100.92443			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.98473			100.96448			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.49757		13.22500	51.47936			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.92136			100.90243			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.57561			100.56048			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.57561			100.56048			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.92268			100.90372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond		0.00000	101.41483			101.38581			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.97021			100.95026			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.59500	90.45454		3.59500	90.45430			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.01770			100.99676			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.01770			100.99676			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.66640			101.64520			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.79010			100.76926			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.19098			99.17041			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	101.63058			101.60051			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.44874			100.42928			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.15211			100.13321			0.00	0	200,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.36772			100.34633			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.07600			101.05397			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.06943			101.04754			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.30713			100.28549			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	99.33842			99.31816			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.90326			100.88480			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.20592			100.18579			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.29000	113.11641		3.24000	113.54061			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.09066			101.06834			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.10262			101.08005			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.27000	113.28555		3.22000	113.71055			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	118.81428		0.90000	118.82254			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.29000	113.11641		3.24000	113.54061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		1.88000	120.48757		1.88000	120.49279			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	123.82739		1.95000	123.83246			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.23337			100.21049			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.78079		100.00000	22.72560			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.70271			101.66914			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.48030			101.45115			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.63288		4.73000	111.62912			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.50794			101.47825			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.93640			100.91726			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.08273			101.06056			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	101.44737			101.41766			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.27926			101.25304			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.22883			101.20365			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	101.01374			100.99246			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.36965			101.34270			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	101.01244			100.99119			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	99.52906			99.50210			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	103.42292			103.39378			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	102.27657			102.24568			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.83435		100.00000	8.81295			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.81625		4.02000	139.81429			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	101.24267			101.22694			0.00	200,000,000	100,000,000.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	102.00276			101.98691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.45921			101.44312			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.98905			102.97013			0.00	200,000	100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.71524			102.69462			0.00	7,000,000	7,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	104.20583			104.18168			0.00	5,000,000	5,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.74586			101.72920			0.00	0	5,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.56000	255.30245		2.53000	255.93409			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.06000	265.96711		2.03000	266.63429			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.78000	250.77417		2.75000	251.39078			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.42000	120.74782		2.37000	121.20752			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.19239			100.17362			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.95000	121.28723		1.90000	121.75272			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.40061			100.38075			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.59413			100.57499			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.01460			100.03560			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.83819			100.81959			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.86000	91.09362		2.80000	92.23891			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.75756		100.00000	0.75573			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.53092		104.97509	14.49416			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	99.92637			99.90798			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.83335		101.07593	18.78729			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.51189		100.44759	10.48632			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.89498			100.87890			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.16366		100.76967	17.12179			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	99.98087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond		0.00000	100.95075			100.91841			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.21746			100.20326			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.52000	99.97403		2.42500	101.98788			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	101.94651			101.92157			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.84830			100.83316			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.53460			100.52056			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	102.97152		2.31000	102.97479			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.11720			98.11610			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	102.65797		2.34000	102.66114			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.52852			101.50632			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.87055			100.85651			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.26000	331.49522		2.23000	332.32222			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.78891			100.77482			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.67286			100.65880			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.86500	106.37169		5.89500	106.32372			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.21500	107.29060		6.28500	107.16475			1,243,000,000.00	200,000	8,900,000.00
FRX16	On 15/09/2016	Spot Bond		7.10500	105.61624		7.17500	105.27633			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.64000	106.34022		7.71500	105.89564			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.78500	113.79102		7.86500	113.43868			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.39500	104.95882		8.48000	104.52081			0.00	0	290,000.00
FRX23	On 28/02/2023	Spot Bond		9.39500	93.14911		9.48500	92.60607			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.54000	109.98037		9.63000	109.30415			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.34000	97.66367		10.41000	97.10674			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.46500	79.88718		10.53500	79.35706			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	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
GBL01	On 15/10/2015	Spot Bond		0.00000	100.64256			100.62349			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.55391			100.53491			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.84500	105.03184		8.92000	104.77316			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	38.00
GPT25	On 15/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.13216			100.11748			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	99.88439						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	99.43397			99.41945			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	99.43455			99.42005			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	98.82024			98.80567			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		0.00000	99.06744			99.05286			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	98.99458			98.98001			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	98.77601			98.76144			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.47528			100.45900			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.61642			100.59524			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.24009			100.22320			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.24569			100.22840			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.25650			100.23843			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.28257		100.00000	3.27531			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.26992			100.25089			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.28851			100.26814			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	101.08363			101.06518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.84020			100.82289			0.00	0	100,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.43969			100.42152			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.17863			102.15949			0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.88068			100.86366			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.05563			101.03734			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.67008			100.65412			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.88697			100.86727			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.37893			100.36107			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.02359			101.00529			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.10752			100.01983			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.21986			100.20521			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.08795			100.07329			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	105.74604			105.74749			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	105.74604			105.74749			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
HMS1B7	On 19/07/2046	Spot Bond		0.00000	107.23992			107.24417			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.37738			100.35869			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.55368	102.18768		7.62237	102.01505			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	106.03204			106.03418			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	107.59994						0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.39628			100.37664			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.90685	117.06290		7.97549	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	106.40185			106.40490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1D3	On 19/07/2013	Spot Bond	0.00000		108.24774						0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.42056			100.39970			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.35769		114.94363		8.42625	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		107.71137			107.71770			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		109.11103						0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.45021			100.42786			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		108.44273			108.45309			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		110.31930			110.33581			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.42526			100.40609			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.50135			100.48060			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.52068			100.49911			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.84500		110.29741		7.93000	109.79700			0.00	0	30,779,000.00
HWAY23	On 07/12/2023	Spot Bond	1.83000		271.05288		1.80000	271.73710			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.81000		271.50062		1.78000	272.18635			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.42500		98.60889		9.48500	98.04898			0.00	0	13,306,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42000		98.63069		9.48000	98.06266			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		109.58575		1.70000	109.59102			435,200,000,000.00	256,000,000	563,869,659.00
I2038	On 31/01/2038	Spot Bond	2.26000		106.08207		2.20000	107.28581			389,864,543,100.00	172,506,435	404,512,786.00
I2046	On 31/03/2046	Spot Bond	2.40000		103.26715		2.40000	103.27014			0.00	0	1,000,000.00
I2050	On 31/12/2050	Spot Bond	2.41000		108.75667		2.41000	108.75983			182,929,394,330.00	75,904,313	670,629,369.00
IBC01	On 16/03/2015	Spot Bond	0.00000		90.75000			90.75000			0.00	0	50,000.00
IBL11	On 12/03/2015	Spot Bond	7.06500		109.05133		7.13500	108.92324			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.40921			102.39099			0.00	400,000	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.26344			101.24475			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		101.00152			100.98447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL19	On 15/03/2014	Spot Bond	0.00000		101.35395			101.33833			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.86500		104.55494		6.89500	104.51802			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.56500		108.27756		7.63500	108.08835			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.19500		110.71662		8.27000	110.39804			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.79500		103.62563		6.82500	103.58613			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.29682			100.27963			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		99.82084			101.35293			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.87000		109.57665		3.87000	110.55432			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.38500		102.13823		7.45500	106.05411			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00826			100.03149			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.01150			100.03362			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		125.23670		0.72000	125.24605			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.02000		124.45148		1.97000	124.92853			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.64307			100.62570			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.59216			102.57157			0.00	200,000	100,000.00
IBL39	On 02/04/2018	Spot Bond	7.86500		106.49696		7.94000	106.18120			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.06444			101.04708			0.00	400,000	200,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.78743			102.76643			0.00	600,000	7,300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		99.88650			99.86998			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.39500		99.35386		8.47500	98.99537			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93500		92.35094		9.02000	91.94149			1,268,770,000.00	142,000	442,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.09706			101.08007			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.94500		100.21663		8.02000	99.91271			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.98500		100.73235		9.07000	100.27377			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.13609			100.11936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000	100.14045			100.12318			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.32500	99.95744		7.39500	99.75386			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.17500	99.91141		8.25500	99.56876			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00216		100.00000	0.00215			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.50902		5.00000	101.49533			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.50902		5.00000	101.49533			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.10742		5.00000	100.09398			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.50902		5.00000	101.49533			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.59464		4.00000	101.58371			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.82185			101.79822			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.74455			101.72149			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.90194			100.87811			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.00490		9.20000	111.97739			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.77083			100.75058			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.77083			100.75058			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.77959			99.75899			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.33380		100.00000	8.31361			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.26961			100.25303			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
IN02Q	On 05/08/2014	Spot Bond	100.00000	48.20993		100.00000	100.00000			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	99.85114			102.55762			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.06500	103.27357		9.13500	103.14634			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	101.14643			101.12993			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	101.32398			101.30836			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	99.49998			99.48490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond		0.00000	99.07385			99.05030			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.74811		100.00000	4.73226			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.68456		5.25000	99.64170			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.35000	99.57673		5.35000	99.53315			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.37367		5.35000	99.33027			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.25801		5.35000	99.21471			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	98.95098		5.45000	98.90714			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	98.84875		5.45000	98.80500			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.25000	99.88506		5.25000	99.84203			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	99.78471		5.25000	99.74176			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.35000	99.47510		5.35000	99.43161			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.45000	99.15609		5.45000	99.11206			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	99.05343		5.45000	99.00950			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000		79.17570		100.00000	79.00433			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		77.99145		100.00000	77.82516			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		76.84211		100.00000	76.68067			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		75.72614		100.00000	75.56936			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		74.64213		100.00000	74.48980			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		73.58871		100.00000	73.44064			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.13523			100.12065			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.87867			100.85556			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.82185		102.88655		10.93072	102.71146			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.82185		101.37647		10.93072	101.20395			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.96016			100.93882			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.55523			101.52867			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.93976			100.91889			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.24440		6.50000	102.22654			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.05065			101.02904			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.71934			100.70182			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		101.07042			101.05537			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		24.97310		100.00000	24.91261			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		15.98279		100.00000	15.94407			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		101.21962			101.20416			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		101.21962			101.20416			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		99.93885			99.92357			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.04528			100.03018			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		94.22697			94.22697			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		101.05670			101.04184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING199		On 28/02/2014	Spot Bond	0.00000	101.10607			101.08980			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.92146			100.90643			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.92819			100.91304			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.97236			100.95454			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.74286			100.72823			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.72823			100.71360			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.42270			100.40716			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.45108			100.43446			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	101.05670			101.04184			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.86205			100.84719			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.72047			100.70571			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.57736			100.56216			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.39575			100.38110			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98429			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.14524			100.12862			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.14524			100.12862			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.44020			100.42122			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	67.46471		100.00000	67.30127			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.93238			100.90773			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.25240			100.22115			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	101.36026			101.33868			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.43680			100.41876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.44649			100.42804			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.45299			100.43428			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.07500		105.06219	8.14500	104.81730				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.54500		104.77018	6.56500	104.73921				0.00	0	57,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.29683		101.27736				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.44500		108.09682	8.52000	107.80791				1,689,000,000.00	200,000	5,506,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.62313		100.60480				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.67959		101.65581				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.97888		100.95713				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.24500		105.24871	8.31500	105.10303				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		103.29805		103.27275				0.00	400,000	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.36063		101.33892				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.11000		114.64922	3.06000	115.08053				3,110,000,000.00	1,000,000	4,715,007.00
IV019	On 31/03/2028	Spot Bond	3.98000		125.09541	3.92000	125.97263				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		101.11488		101.09815				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.77814		100.75708				0.00	200,000	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.59170		100.57066				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.55109		100.52910				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.19680		101.17575				0.00	200,000	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.87937		100.85844				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.34154		100.32616				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		89.51005	3.70000	89.68864				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		95.04672	3.70000	95.04619				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.28445		101.26217				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		101.23054		101.21495				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond		0.00000	100.89188			100.87661			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.46500	111.79665		11.54500	111.46219			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.19637			100.17210			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.98000	125.09541		3.92000	125.97263			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.25000	99.95687		5.25000	99.91377			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	99.85637		5.25000	99.81336			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.75608		5.25000	99.71315			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.35000	99.64945		5.35000	99.60581			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.35000	99.54767		5.35000	99.50412			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.35000	99.44610		5.35000	99.40263			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.34473		5.35000	99.30135			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.45000	99.12673		5.45000	99.08274			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	99.02414		5.45000	98.98023			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	98.92175		5.45000	98.87794			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.45000	98.81958		5.45000	98.77586			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	98.71762		5.45000	98.67398			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	73.29317		100.00000	73.14629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond		0.00000	99.92564			99.90691			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.18805			100.16969			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.18988			100.17137			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.17756			100.16028			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.60848			100.59111			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.91228			100.89439			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.16323			100.14730			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.15653			100.14128			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	99.94165			99.92688			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.16257			100.14670			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.33737			101.32058			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.52809			101.50820			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.24714			101.22746			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.50099			100.48254			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.50464			100.48605			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.51195			100.49309			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.47906			100.46142			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.37469			100.35614			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.18801			100.16965			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.08831			100.07358			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.08813			100.07342			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		98.39572		100.00000	98.13333			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		81.77778		100.00000	81.59645			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		61.93842		100.00000	61.78838			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		63.54563		100.00000	63.34723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC06U	On 15/05/2014	Spot Bond	100.00000		58.75879	100.00000	58.64732				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.17634		100.15723				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.42940	100.00000	10.40414				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		38.58300	100.00000	38.48953				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.45263		100.43392				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.40414	100.00000	10.37893				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.47719		100.45744				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		49.94792	100.00000	49.79198				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.43329		103.41107				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.16115		100.13809				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.46000		144.88300	8.55000	143.90426				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.49613		100.48054				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.32488		101.30754				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.54500		96.97514	8.62000	96.70712				0.00	0	1,528,000.00
LGL03	On 03/04/2018	Spot Bond	8.59500		99.03386	8.67000	98.73485				1,719,000,000.00	200,000	100,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.65484	8.00000	101.63318				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.55592		101.52799				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.31500		100.36865	11.38500	100.19856				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.70770		101.67701				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.44394		100.42821				0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000		99.94307		99.92884				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		99.53019		99.51595				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		99.08577		99.07148				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		98.98249		98.96816				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ06U	On 03/09/2013	Spot Bond	100.00000		93.35038	100.00000	100.00000				65,000,000,000,000.00	650,000,000	650,000,000.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.45919			100.44021			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.54082			101.52434			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.53539			100.51816			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.39979			100.38258			0.00	6,600,000	1,650,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.19633			101.17924			0.00	10,000,000	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.92654			101.90644			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.96419			100.94871			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.63595			100.62048			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.88697			100.87002			0.00	10,000,000	10,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.20008			100.18050			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		83.38909	100.00000	83.20378				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		65.02201	100.00000	64.86449				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		58.28425	100.00000	58.14306				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		37.90113	100.00000	37.80931				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.98365	100.00000	30.90859				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.62716	100.00000	9.60384				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		23.50381	100.00000	23.44687				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.31500		106.00400	8.39500	105.61694				0.00	0	2,064,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.10730			101.08748			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.93983			100.92304			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.02355			101.00524			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.15919			102.14151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.17596			102.15814			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.25976			102.24124			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.62314			100.60482			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.65393			100.63470			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68000		105.42603	7.75500	105.19420				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.38500		104.93336	8.46500	104.55958				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.25000		105.28263	9.34000	104.72542				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.83500		105.73094	5.85500	105.68780				0.00	0	12,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.82990			100.81295			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.86321			100.84558			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.28500		105.82261	9.37000	105.22742				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.21500		105.82655	7.28500	105.66950				0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.28606			101.26624			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.60500		102.20904	8.68000	101.94530				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.22955			101.21055			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.30500		102.15734	8.38000	101.89300				0.00	0	2,607,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.31500		104.15542	6.33500	104.11950				0.00	0	1,472,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		69.78967	100.00000	69.65649				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.26500		104.36032	7.33500	104.21301				0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		81.83857	100.00000	81.65548				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.25000		106.90512	8.32500	106.62492				0.00	0	1,066,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		67.97020	100.00000	67.84387				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.56000		102.63365	5.59000	102.61137				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		5.79250	100.00000	5.77847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A202		On 14/08/2020	Spot Bond	100.00000	0.19063		100.00000	0.19017			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.06300		100.00000	6.04832			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.13677		100.00000	6.12191			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.63569		100.89771	5.62193			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.71236		100.61875	5.69845			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	99.90893			99.89348			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	99.90794			99.89233			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	99.90548			99.88947			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	99.90394			99.88766			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	99.90213			99.88555			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	99.90047			99.88362			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	99.89950			99.88252			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	99.88999			99.87140			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	99.87869			99.85821			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.19063		100.00000	0.19017			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.19063		100.00000	0.19017			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.75500	98.69516		8.84500	98.12151			9,225,598,760.00	1,053,752	526,876.00
NBK10A		On 25/07/2016	Spot Bond	7.01500	99.98223		7.08500	99.77951			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.63509			100.61944			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.56905			100.55307			0.00	15,111,000	5,037,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.49362			101.47687			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	103.11184			103.09205			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.70842			101.69099			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.29284			101.27431			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
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.23350			100.21714			0.00	0	130,000.00
NBK2A	On 15/09/2015	Spot Bond	6.86500		111.27522		6.93500	111.11351			10,709,400,000.00	1,560,000	2,356,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.41559			101.39553			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.56500		117.87398		8.64500	117.44358			0.00	0	968,000.00
NBK4	On 28/10/2024	Spot Bond	10.63500		32.16929		10.72500	31.77142			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.31500		106.62533		7.38500	106.49158			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.38276			100.36380			0.00	200,000	100,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.40421			100.38418			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.65500		104.16000		6.68500	104.12303			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		101.10629			101.09061			0.00	6,000,000	22,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.51500		107.81610		7.58500	107.62593			9,483,930,000.00	1,262,000	702,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.79540			100.77776			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		101.43061			101.41029			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.84164			100.82111			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.61356			100.59379			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.47736			100.45762			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.26537			101.24460			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		84.40382			84.38534			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.19325			101.17358			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		100.26558			100.24692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.29008			100.26966			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.19201			100.17324			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.49522			100.47474			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	80.45256			80.43345			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	101.19936			101.18105			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.31924			101.30330			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.09818			101.08160			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.61782			100.60062			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.87179			99.85318			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.90646			100.88794			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.85320			100.83576			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.57680			100.55766			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.82054			100.80378			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.81029			100.79367			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.80963			100.79302			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.01500	108.91759		8.08500	108.75662			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.30149			100.28020			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.09500	104.29400		5.11500	104.27703			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.09500	101.33639		6.11500	101.33433			0.00	0	338,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.48243			100.46691			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.69500	116.16921		11.77000	115.81983			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	112.18864			112.13523			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	98.86577			98.85123			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.53723			101.51289			0.00	400,000	200,000.00
NILB10	On 08/12/2016	Spot Bond	2.07000	159.05049		2.04000	159.20692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NMP20N		On 24/07/2020	Spot Bond	8.33500	105.65308		8.42000	105.17393			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.91764			100.90154			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.88250			100.86674			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.88250			100.86674			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.96500	109.62265		9.05000	108.96537			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.36829			101.35048			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	101.70680			101.69094			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.29591			101.27904			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.28304			101.26634			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.33638			101.31898			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.16500	111.05617		9.25000	110.27249			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	101.38972			101.37163			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.33643			101.31903			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.36835			101.35054			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.36500	109.61566		9.45000	108.96514			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	101.47499			101.45579			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	101.41104			101.39268			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	101.38967			101.37158			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.79431			101.77096			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	101.66440			101.64274			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	101.43229			101.41365			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.94500	136.00877		3.94500	136.00701			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.51500	106.35003		6.58500	106.28071			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.05500	120.12300		8.13500	119.71980			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.50500	126.91437		8.59500	126.23266			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
NRA023	On 31/05/2023	Spot Bond	1.96500	166.85153		1.93500	167.25903			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.14000	127.64373		9.23000	126.74690			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.38957			100.37120			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.37938			100.36150			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.18218			102.16184			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.14479			100.12698			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.09905			100.89754			0.00	13,000,000	13,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.83951			100.82088			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.53651			101.51481			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.98578			101.95763			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.25538		100.00000	18.21115			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.57103		100.00000	19.52363			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.61659		100.00000	19.56907			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.64392		100.00000	19.59633			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.29986		100.00000	20.25068			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.02868		100.00000	20.97773			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.58379		100.00000	25.52182			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.29500	107.85049		6.36500	107.68428			0.00	0	1,559,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.75824		100.00000	8.73702			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	93.97000			94.13000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	30.06479		100.00000	29.99195			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.26099			100.24382			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.90711			100.89081			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.57055			100.55425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000		102.17103		100.00000	101.90145			0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		101.31055			101.29599			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		101.12019			101.10564			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	100.00000		99.99973		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.72609			100.70840			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.41916			101.40315			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.83966			100.82310			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.82448			100.80823			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.96870			100.95324			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.91918			100.90115			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.87413			100.85688			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.84241			100.82581			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.90393			100.88620			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.97190			100.95282			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.91548			100.89741			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.87551			100.85823			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.03014			101.00992			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.96368			100.94465			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.91410			100.89606			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.17478			100.15776			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.18016			100.16260			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.18258			100.16478			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.18796			100.16962			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.21105			100.19039			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.21642			100.19521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond		0.00000	101.51183			101.49435			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.16108			100.14125			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.06500	113.15966		6.13500	113.01285			0.00	0	1,666,666.00
R009P	On 15/09/2014	Spot Bond		5.71500	93.97256		5.73500	93.93797			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.88000	38.44450		7.97000	38.02692			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		6.06500	119.81607		6.13500	119.64746		137,714,098,078,485.00	22,706,364,069	16,436,411,893.00	
R158	On 15/09/2015	Spot Bond		6.06500	119.81607		6.13500	119.55171			0.00	0	1,666,667.00
R158P	On 15/09/2015	Spot Bond		5.96500	88.37112		6.03500	88.23063			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.06500	126.08642		6.13500	125.70446			0.00	0	1,666,666.00
R159P	On 15/09/2016	Spot Bond		5.89500	83.50255		5.96500	83.31326			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.06000	121.10376		8.15000	120.25417		86,427,672,892,340.00	10,723,036,339	13,489,255,431.00	
R187P	On 21/12/2026	Spot Bond		7.80000	35.95327		7.89000	35.53190			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.72000	33.67542		7.81000	33.25185			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.56000	277.17317		1.53000	277.87798		349,746,696,000.00	224,196,600	222,539,029.00	
R201	On 21/12/2014	Spot Bond		5.34500	105.57401		5.36500	105.53184			0.00	0	1,871,049,000.00
R202	On 07/12/2033	Spot Bond		2.20000	205.18453		2.10500	208.16227		2,223,791,460,000.00	1,010,814,300	1,398,632,368.00	
R2023	On 28/02/2023	Spot Bond		7.70500	103.68317		7.79500	103.06163		27,797,401,304,545.00	3,607,709,449	5,041,985,753.00	
R203	On 15/09/2017	Spot Bond		6.74500	108.57896		6.82000	108.28604		22,666,174,545,000.00	3,360,441,000	5,980,470,274.00	
R2037	On 31/01/2037	Spot Bond		9.04000	94.95681		9.09500	94.42661		958,240,000,000.00	106,000,000	653,000,000.00	
R204	On 21/12/2018	Spot Bond		6.96500	105.60675		7.04500	105.22438		11,059,782,500,515.00	1,587,908,471	7,815,693,763.00	
R2048	On 28/02/2048	Spot Bond		9.12000	99.94640		9.18000	99.31956		19,422,864,000,000.00	2,129,700,000	1,929,581,000.00	
R205	On 31/03/2014	Spot Bond		100.00000	59.25675		100.00000	59.11320			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.37500	101.36175		5.40500	101.33407		32,250,000,000.00	6,000,000	2,083,000,000.00	
R207	On 15/01/2020	Spot Bond		7.28500	100.28822		7.37000	99.83957		20,628,934,500,000.00	2,831,700,000	5,413,569,980.00	

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 31/03/2021	Spot Bond		7.42500	98.50056		7.51500	97.97694			25,206,410,493,000.00	3,394,802,760	8,338,490,955.00
R209	On 31/03/2036	Spot Bond		8.85000	76.96157		8.91000	76.48031			39,751,829,801,850.00	4,491,732,181	7,710,331,547.00
R210	On 31/03/2028	Spot Bond		2.08000	156.82465		2.02000	157.97710			242,320,000,000.00	116,500,000	396,641,607.00
R211	On 31/01/2017	Spot Bond		0.02000	128.20862		0.02000	128.22063			1,860,000,000.00	93,000,000	159,914,995.00
R212	On 31/01/2022	Spot Bond		1.45000	129.95367		1.40000	130.45665			3,068,200,000,000.00	2,116,000,000	1,087,958,232.00
R213	On 28/02/2031	Spot Bond		8.65000	88.29018		8.72000	87.71474			27,336,249,000,000.00	3,160,260,000	4,428,569,929.00
R214	On 28/02/2041	Spot Bond		9.04000	77.19490		9.11000	76.62630			24,042,819,373,520.00	2,659,603,913	7,301,967,000.00
R224C	On 15/09/2013	Spot Bond		5.10500	99.47133		5.12500	99.45538			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.20500	96.94774		5.22500	96.92276			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.31500	94.37701		5.33500	94.34323			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.12500	90.78047		6.19500	90.66665			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.96500	88.37112		6.03500	88.23063			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.88500	85.98553		5.95500	85.81979			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.89500	83.50255		5.96500	83.31326			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.38000	98.04896		5.40000	98.02763			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.40000	95.47595		5.42000	95.44585			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.35000	93.02785		5.37000	92.98959			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.03500	89.48340		6.10500	89.35517			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.90500	87.12246		5.97500	86.96828			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.88500	84.67111		5.95500	84.49258			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.94500	82.08956		6.01500	81.88855			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.72000	77.43630		6.79500	77.20516			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.77000	74.76087		6.84500	74.51064			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.97000	71.63549		7.05000	71.35291			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.95000	69.29493		7.03000	68.99493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	6.93000	67.04381	7.01000	66.72776					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.92000	64.83844	7.00000	64.50785					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.24500	61.33334	7.33000	60.97681					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.22500	59.27345	7.31000	58.90474					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.34500	56.68803	7.43500	56.29096					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.31500	54.81250	7.40500	54.40494					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.28500	53.01438	7.37500	52.59734					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.25500	51.29011	7.34500	50.86453					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.21500	49.68361	7.30500	49.24994					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.17500	48.14605	7.26500	47.70505					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.00000	42.63186	8.09000	42.22369					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.96000	41.17183	8.05000	40.75997					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.92000	39.77713	8.01000	39.36215					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.88000	38.44450	7.97000	38.02692					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.84000	37.17085	7.93000	36.75116					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.80000	35.95327	7.89000	35.53190					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.76000	34.78900	7.85000	34.36634					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.72000	33.67542	7.81000	33.25185					0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	101.38340		101.35618					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.58540		100.56113					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.57036		101.54811					0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.65044		100.62642					0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.50111		100.47847					0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	10.57179	100.00000	10.54617					0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.64880	100.00000	3.63996					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond		0.00000	101.12914			101.11115			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	101.04193			101.02420			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.98301			100.96723			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	101.12059			101.10274			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.93849			100.92336			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.74168			100.72361			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.07144			101.05287			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.80769			100.78978			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		95.34931		100.00000	95.10791			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.71198			100.69614			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.92084			100.90622			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.39078			100.37235			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.44674			101.42857			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.56483			100.54871			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.57592			100.55680			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.01376			100.03503			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	101.24473			101.23008			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.42602			100.41133			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	101.19277			101.17357			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.98209			102.95426			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.09429			101.06530			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.24518			100.21472			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.21909			100.19191			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.21909			100.19191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP010		On 23/08/2013	Spot Bond	0.00000	101.56135			101.54067			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	101.15814			101.13778			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.59311			100.57275			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	101.16898			101.14107			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	101.31069			101.27937			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	101.55523			101.52867			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.34959			100.32928			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	102.49305		12.35000	102.45913			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	101.28284			101.26098			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	99.87540			99.84431			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	11.53044		100.00000	11.50251			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	101.19435			101.17400			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	99.87795			99.85764			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	101.48362			101.46089			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	101.62994			101.60686			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	100.23968		5.25000	100.22557			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.09102		100.00000	1.08841			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	5.94125		100.00000	5.92685			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.84505		100.00000	11.81636			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	103.31605			103.27408			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.37166			100.33061			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.72500	109.82129		8.81500	109.27787			0.00	0	2,615,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	97.56413			97.80421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.36500	112.15410		7.43500	111.91818			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.53055			101.50966			0.00	600,000	300,000.00
SBK14	On 01/12/2017	Spot Bond	8.79500	104.82122		8.87000	104.52717			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.31794			100.29832			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.01645			100.99650			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.16013			100.14035			0.00	200,000	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.31234			100.29178			0.00	400,000	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.30653			100.28637			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.36500	105.70904		7.43500	105.56952			0.00	0	11,738,000.00
SBK9	On 10/04/2018	Spot Bond	8.56500	102.10965		8.64500	101.78486			0.00	0	4,728,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000	133.09466		1.62000	133.10133			648,000,000.00	400,000	200,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780	165.08458		5.51780	165.07530			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.52500	116.76125		7.59500	116.59387			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.38500	117.04950		7.45500	116.88200			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31500	117.19400		7.38500	117.02644			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14500	103.61966		8.22000	103.33953			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.46000	116.89496		7.53000	116.72752			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.42500	116.96705		7.49500	116.79958			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.91226			100.89437			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.83260			100.81988			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.03357			101.01059			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.68914			100.66998			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	81.57730		100.00000	81.39801			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79500	107.17873		7.87000	106.89032			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.01582			99.99994			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.78545			100.76774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond		0.00000	100.82576			100.80744			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.92022		100.00000	1.91597			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.85639			100.83738			0.00	200,000	100,000.00
SBS19	On 23/06/2021	Spot Bond		9.07500	107.38109		9.16500	106.83800			1,815,000,000.00	200,000	1,505,002.00
SBS20	On 15/05/2026	Spot Bond		9.71000	104.74988		9.80000	104.06356			1,942,000,000.00	200,000	100,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	99.86563			99.84615			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.80578			101.78851			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.69208			101.67297			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	101.40613			101.38692			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.45500	103.68004		8.53500	103.29244			0.00	0	2,227,000.00
SBS3	On 25/05/2026	Spot Bond		8.76000	97.39145		8.85000	96.70744			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.12500	98.93614		9.21500	98.40873			0.00	0	518,000.00
SBS9	On 07/07/2016	Spot Bond		7.24500	111.76829		7.31500	111.55359			4,347,000,000.00	600,000	1,401,000.00
SBSI11	On 07/12/2023	Spot Bond		2.09000	265.31225		2.06000	265.97724			836,000,000.00	400,000	2,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	125.23670		0.72000	125.24605			144,000,000.00	200,000	100,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	107.07000			107.15000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.26689		100.00000	6.25170			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		122.87618		1.29000	122.88347			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.24440		6.50000	102.22654			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.01508			100.99460			0.00	9,000,000	6,750,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.77507			100.75618			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.24819			102.22558			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.84500		100.63310		8.92000	100.36743			0.00	0	547,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.87299			101.85139			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.54199			100.52339			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.88016			100.86171			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.79339			100.77684			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.16054			100.14487			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.01000		99.90401		5.03000	99.88987			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.36500		105.87688		7.43500	105.66239			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.19500		103.44790		8.27000	103.16822			20,149,489,030.00	2,458,754	19,829,377.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.52417			101.50695			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.41797			101.39983			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.57435			101.55673			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.42883			101.41056			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.04500		105.07568		8.12000	104.85829			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.69490			100.67715			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.40772			100.39015			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.42462			100.40632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA06		On 16/04/2020	Spot Bond	9.10500	97.33919		9.19500	96.88732			0.00	0	29,573,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.29236			101.27118			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.86520			100.84509			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.27504			100.25570			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.03300	89.97124		9.12300	89.35137			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.09500	89.66162		9.18500	89.04432			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.59000	103.91755		6.61000	103.91892			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.54500	94.15467		8.63000	93.57348			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.98823			100.96882			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.92500	104.37970		8.00000	103.94198			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.96500	117.92016		7.03500	117.65863			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	101.51740		2.45000	101.72661			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.91500	101.40021		7.99500	100.88351			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.31570			100.30010			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.39969			100.37495			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	99.82710			99.81269			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	99.82735			99.81296			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	99.72597			99.71155			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	99.69694			99.68251			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	99.53697			99.52250			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	99.41578			99.40118			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	99.22934			99.21480			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	98.92106			98.90648			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	99.81206			99.79760			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	98.80366			98.78907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1012		On 29/10/2013	Spot Bond	0.00000	98.80414		98.78955			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	98.70617	100.00000	80.21978			0.00	406,000,000	203,000,000.00
SYN923		On 21/08/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			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	99.92798		99.91358			0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond	0.00000	99.91363		99.89923			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	99.88477		99.87036			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	99.89901		99.88458			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	99.84104		99.82658			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.62500	115.98797	6.69500	115.81902			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.62000	106.00370	8.71000	105.29968			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	53.15481	100.00000	53.03781			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	37.91655	100.00000	37.82469			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	16.93179	100.00000	16.89078			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.58500	103.94426	6.61500	103.90784			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.35115		100.33462			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.09776		100.01159			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	100.78838		100.77405			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	98.41938		98.40501			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.16952		100.15305			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.31500	103.89388	7.38500	103.68561			585,200,000,000.00	80,000,000	40,000,000.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	101.01445		100.99840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		101.33029			101.31428			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		99.90988			99.89460			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.37251			100.35491			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.38373			100.36559			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.43925		7.83000	100.41830			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.36634			100.34904			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.38037			100.36239			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.40690			100.38784			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.36634			100.34904			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.38037			100.36239			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.38148		7.16000	100.36328			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.40782			100.38852			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.40558			100.38639			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.45922			100.43746			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.45196			100.43055			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.66961			100.63772			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.64485			100.61416			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.10332			100.08609			0.00	0	10,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.10845			100.09036			0.00	2,000,000	1,000,000.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.15180		8.73000	100.12648			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.11566			100.09636			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.12971			100.10806			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.17913			100.14923			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.38807			100.36978			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.07418		101.06155	6.05933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.36410			100.34690			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	104.57827			104.56048			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.41453			100.39491			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.43690			100.41620			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.67181			100.63981			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.37161			100.35411			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.37956			100.36167			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.38523			100.36708			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.37956			100.36167			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.38523			100.36708			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.38807			100.36978			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.37615			100.35843			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.38523			100.36708			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.41643			100.39678			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.41643			100.39678			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.41643			100.39678			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.46174			100.43992			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.47305			100.45070			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.45891			100.43723			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.68432			100.65184			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.69835			100.66519			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.69274			100.65985			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.72269			100.70659			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.01500	109.39669		8.08500	109.25767			0.00	0	949,000.00
TL20	On 22/02/2020	Spot Bond	7.46000	95.31917		7.54500	94.89335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN17		On 14/11/2017	Spot Bond	7.68500	107.74224		7.76000	107.44259			15,370,000,000.00	2,000,000	1,003,013,438.00
TN20		On 17/09/2020	Spot Bond	8.41500	115.07706		8.50500	114.54533			0.00	0	259,896,000.00
TN23		On 06/11/2023	Spot Bond	8.73000	116.56062		8.82000	115.87908			0.00	0	82,900,000.00
TN25		On 19/08/2025	Spot Bond	9.04000	107.78734		9.13000	107.09693			4,520,000,000.00	500,000	198,700,000.00
TN27		On 14/11/2027	Spot Bond	9.13500	100.20196		9.22500	99.48058			0.00	0	14,900,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	101.78830			101.77198			0.00	0	0.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.12869			100.11235			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	99.88079			99.86347			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	99.87727			99.85944			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	99.87681			99.85892			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	99.85899			99.83858			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	99.82239			99.79677			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.57238			100.55555			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.59548			100.57797			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.60931			100.59139			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.21439		10.00000	100.18757			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.20905		9.75000	100.18290			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.20871		100.00000	10.18238			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.98569			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	97.31336			97.29860			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	98.98645			98.97197			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	96.29673			96.28203			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	98.79884			98.78454			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	96.20210			96.18749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond		0.00000	98.61159			98.59742			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	95.98298			95.96863			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	95.69714			95.68250			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	97.92029			97.90554			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	97.71822			97.70340			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	101.34219			101.32760			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	101.25466			101.24007			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	101.22548			101.21089			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	101.15253			101.13795			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.45710			100.44236			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.42825			100.41348			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.39797			100.38323			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.35375			100.33901			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.11814			100.10337			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	101.45493			101.43801			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.41425			100.39699			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	101.25937			101.24473			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.35178			100.33712			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.82500	114.80366		8.91500	114.25685			0.00	0	1,405,002.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.93017			100.91323			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.40975			100.38944			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.69494			100.67254			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.08500	107.75718		9.16000	107.47415			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	81.44963		100.00000	81.27140			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	101.07907		100.00000	100.81856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000		81.56970		100.00000	81.39121			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.61879			100.60371			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.65154			100.63569			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00003			99.98343			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.99988			99.98263			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.99995			99.98268			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.73054			100.71274			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.75287			100.73453			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		101.05475			101.04010			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		131.60000			132.89000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.42500		117.74738	6.49500	117.53270				0.00	0	93,069,000.00
WS05	On 01/08/2018	Spot Bond	0.33000		242.24451	0.33000	242.26515				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.46500		105.99669	6.53500	105.85739				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.25000		107.47053	7.32500	107.19567				0.00	0	85,500,000.00
WSP3	On 28/05/2019	Spot Bond	7.52000		108.59993	7.60000	108.19233				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.91000		107.39171	7.99500	106.91372				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.96500		107.67070	8.05500	107.11418				0.00	0	15,600,000.00
Z006	On 31/08/2013	Spot Bond	5.32000		99.66589	5.34000	99.65011				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.38000		98.34744	5.40000	98.32709				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.01500		89.38245	6.08500	89.25296				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.37000		96.64077	5.39000	96.61459				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.38000		95.36459	5.40000	95.33419				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.94500		87.92450	6.01500	87.77910				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.36000		93.30653	5.38000	93.26927				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.01500		89.36806	6.08500	89.23842				0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.91000	65.87689		6.99000	65.55247			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.94308		100.00000	11.92042			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04809		100.00000	0.04800			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.94308		100.00000	11.92042			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.00046		100.00000	31.93974			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	32.73807		100.00000	32.67596			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	30.69106		100.00000	30.63283			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	30.69106		100.00000	30.63283			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.10176		100.00000	29.04654			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.10176		100.00000	29.04654			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.54240		100.00000	27.49014			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.54240		100.00000	27.49014			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.91851		100.00000	25.86934			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.91851		100.00000	25.86934			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.43673		100.00000	24.39037			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.43673		100.00000	24.39037			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.99596		100.00000	22.95233			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.99596		100.00000	22.95233			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.76376		100.00000	21.72247			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.59760		100.00000	20.55852			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.40392		100.00000	15.37470			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.55088		100.00000	14.52327			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.69297		100.00000	13.66699			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.69297		100.00000	13.66699			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.95926		100.00000	12.93467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	12.24159	100.00000	12.21837				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.51983	100.00000	11.49798				0.00	0	0.00
Total for j-Bonds :										520,304,983,005,655.00	0	99 702 763 826.00
Grand Total:										520,305,756,993,549.00	0	99 704 734 974.00