



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/09/2013

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 16/09/2013	Foreign Exchange Future	10.02920	10.02920		10.21740	10.21740		15.09	594,992,319.20	59,326	664,975.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,729.20000	2.72920	2,917.40000	2.91740	15.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	15.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,529.20000	1.52920	1,717.40900	1.71741	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00000	0.00000	0.00900	0.00001	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,329.20000	1.32920	1,517.41650	1.51742	17.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.01650	0.00002	17.60	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,279.20010	1.27920	1,467.41930	1.46742	17.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.00010	0.00000	0.01930	0.00002	17.75	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,229.20030	1.22920	1,417.42270	1.41742	17.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.00030	0.00000	0.02270	0.00002	17.91	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,179.20090	1.17920	1,367.42680	1.36743	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.00090	0.00000	0.02680	0.00003	18.06	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,029.21510	1.02922	1,217.44520	1.21745	18.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.01510	0.00002	0.04520	0.00005	18.53	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	829.32200	0.82932	1,017.49730	1.01750	17.60	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.12200	0.00012	0.09730	0.00010	17.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	729.48310	0.72948	917.58340	0.91758	16.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.28310	0.00028	0.18340	0.00018	16.87	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	679.63100	0.67963	867.65310	0.86765	16.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.43100	0.00043	0.25310	0.00025	16.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	629.85530	0.62986	817.75050	0.81775	16.15	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.65530	0.00066	0.35050	0.00035	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	530.70650	0.53071	718.07810	0.71808	15.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	1.50650	0.00151	0.67810	0.00068	15.42	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	481.47700	0.48148	668.34710	0.66835	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	2.27700	0.00228	0.94710	0.00095	15.06	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	395.06960	0.39507	579.13870	0.57914	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	5.86960	0.00587	1.73870	0.00174	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	385.67190	0.38567	569.26080	0.56926	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	6.47190	0.00647	1.86080	0.00186	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	376.32550	0.37633	559.39160	0.55939	15.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	7.12550	0.00713	1.99160	0.00199	15.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	339.52090	0.33952	520.01530	0.52002	15.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013			Foreign Exchange Future	9.70	Put	10.32090	0.01032		2.61530	0.00262	10.321	15.07	0	3,201.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.75	Call	295.09110	0.29509	471.73620	0.47174	295.091	15.07	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.75	Put	15.89110	0.01589	4.33620	0.00434	15.891	15.07	0.00	0	1,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.80	Call	252.86040	0.25286	424.34630	0.42435	252.860	15.08	0.00	0	600.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.80	Put	23.66040	0.02366	6.94630	0.00695	23.660	15.08	0.00	0	6,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.85	Call	213.31880	0.21332	378.16020	0.37816	213.319	15.08	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.85	Put	34.11880	0.03412	10.76020	0.01076	34.119	15.08	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.90	Call	176.93040	0.17693	333.54350	0.33354	176.930	15.08	0.00	0	2,830.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.90	Put	47.73040	0.04773	16.14350	0.01614	47.730	15.08	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.00	Call	115.06290	0.11506	250.62040	0.25062	115.063	15.09	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.00	Put	85.86290	0.08586	33.22040	0.03322	85.863	15.09	0.00	0	22,194.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.06	Call	86.04090	0.08604	205.97150	0.20597	86.041	15.18	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.06	Put	116.84090	0.11684	48.57150	0.04857	116.841	15.18	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.10	Call	71.68320	0.07168	178.70410	0.17870	71.683	15.54	0.00	0	1.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.10	Put	142.48320	0.14248	61.30410	0.06130	142.483	15.54	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.12	Call	65.33700	0.06534	165.87110	0.16587	65.337	15.71	0.00	0	2,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.12	Put	156.13700	0.15614	68.47110	0.06847	156.137	15.71	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.15	Call	56.77140	0.05677	147.65980	0.14766	56.771	15.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.15	Put	177.57140	0.17757	80.25980	0.08026	177.571	15.98	0.00	0	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.20	Call	44.77430	0.04477	120.14110	0.12014	44.774	16.42	0.00	0	1,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.20	Put	215.57430	0.21557	102.74110	0.10274	215.574	16.42	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.25	Call	35.21310	0.03521	98.68300	0.09868	35.213	16.86	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.25	Put	256.01310	0.25601	131.28300	0.13128	256.013	16.86	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Call	31.97050	0.03197	91.05700	0.09106	31.971	17.04	0.00	0	15,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Put	272.77050	0.27277	143.65700	0.14366	272.770	17.04	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	27.64940	0.02765	80.57510	0.08058	27.649	17.30	0.00	0	35,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	298.44940	0.29845	163.17510	0.16318	298.449	17.30	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Call	25.09570	0.02510	74.19290	0.07419	25.096	17.48	0.00	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Put	315.89570	0.31590	176.79290	0.17679	315.896	17.48	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Call	17.03930	0.01704	52.98140	0.05298	17.039	18.19	0.00	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Put	387.83930	0.38784	235.58140	0.23558	387.839	18.19	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.50	Call	10.55450	0.01055	34.41880	0.03442	10.555	19.07	0.00	0	4,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.50	Put	481.35450	0.48135	317.01880	0.31702	481.354	19.07	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.60	Call	6.14450	0.00614	22.23980	0.02224	6.145	19.68	0.00	0	24,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.60	Put	576.94450	0.57694	404.83980	0.40484	576.944	19.68	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.65	Call	4.49410	0.00449	17.87270	0.01787	4.494	19.83	0.00	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.65	Put	625.29410	0.62529	450.47270	0.45047	625.294	19.83	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.70	Call	3.26560	0.00327	14.37120	0.01437	3.266	19.99	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.70	Put	674.06560	0.67407	496.97120	0.49697	674.066	19.99	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.75	Call	2.35870	0.00236	11.31890	0.01132	2.359	20.15	0.00	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.75	Put	723.15870	0.72316	543.91890	0.54392	723.159	20.15	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.80	Call	1.69420	0.00169	8.90230	0.00890	1.694	20.31	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.80	Put	772.49420	0.77249	591.50230	0.59150	772.494	20.31	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.00	Call	0.43050	0.00043	3.38880	0.00339	0.430	20.94	0.00	0	37,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.00	Put	971.23050	0.97123	785.98880	0.78599	971.231	20.94	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.30	Call	0.11650	0.00012	0.84750	0.00085	0.117	23.37	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.30	Put	1,270.91650	1.27092	1,083.44750	1.08345	1,270.916	23.37	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.60	Call	0.04570	0.00005	0.25360	0.00025	0.046	26.10	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.60	Put	1,570.84570	1.57085	1,382.85360	1.38285	1,570.846	26.10	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.90	Call	0.02180	0.00002	0.08650	0.00009	0.022	28.84	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.90	Put	1,870.82180	1.87082	1,682.68650	1.68269	1,870.822	28.84	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.25	Call	0.02390	0.00002	0.02910	0.00003	0.024	33.55	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.25	Put	2,220.82390	2.22082	2,032.62910	2.03263	2,220.824	33.55	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.50	Call	0.03690	0.00004	0.03410	0.00003	0.037	37.74	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.50	Put	2,470.83690	2.47084	2,282.63410	2.28263	2,470.837	37.74	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry			10.03950	10.03950	10.22830	10.22830		15.49	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.28	Call	761.16180	0.76116	949.51950	0.94952	761.162	16.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	23/09/2013	Any day expiry	9.28	Put	1.66180	0.00166		1.21950	0.00122	1.662	16.54	0.00	0	1,200.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Call	751.23460	0.75123		939.57330	0.93957	751.235	16.44	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Put	1.73460	0.00173		1.27330	0.00127	1.735	16.44	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Call	741.31100	0.74131		929.62960	0.92963	741.311	16.34	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Put	1.81100	0.00181		1.32960	0.00133	1.811	16.34	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Call	731.39110	0.73139		919.68860	0.91969	731.391	16.24	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Put	1.89110	0.00189		1.38860	0.00139	1.891	16.24	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Call	223.28790	0.22329		374.76200	0.37476	223.288	14.93	0.00	0	2,400.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Put	63.78790	0.06379		26.46200	0.02646	63.788	14.93	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry			10.04390	10.04390		10.23300	10.23300		15.68	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Call	1,843.91000	1.84391		2,033.00700	2.03301	1,843.910	23.07	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Put	0.01000	0.00001		0.00700	0.00001	0.010	23.07	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Call	1,793.91310	1.79391		1,983.00910	1.98301	1,793.913	22.79	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Put	0.01310	0.00001		0.00910	0.00001	0.013	22.79	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Call	1,743.91720	1.74392		1,933.01180	1.93301	1,743.917	22.50	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Put	0.01720	0.00002		0.01180	0.00001	0.017	22.50	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Call	806.09150	0.80609		994.46330	0.99446	806.091	16.67	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Put	2.19150	0.00219		1.46330	0.00146	2.192	16.67	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Call	796.19010	0.79619		984.53800	0.98454	796.190	16.59	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Put	2.29010	0.00229		1.53800	0.00154	2.290	16.59	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Call	786.29340	0.78629		974.60830	0.97461	786.293	16.51	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Put	2.39340	0.00239		1.60830	0.00161	2.393	16.51	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Call	541.37730	0.54138		727.95420	0.72795	541.377	14.47	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Put	7.47730	0.00748		4.95420	0.00495	7.477	14.47	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Call	502.94230	0.50294		688.93740	0.68894	502.942	14.15	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Put	9.04230	0.00904		5.93740	0.00594	9.042	14.15	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Call	457.35140	0.45735		640.44590	0.64045	457.351	14.31	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Put	13.45140	0.01345		7.44590	0.00745	13.451	14.31	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Call	371.03440	0.37103		544.70330	0.54470	371.034	14.61	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	27.13440	0.02713		11.70330	0.01170	27.134	14.61	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Call	43.27900	0.04328		89.82750	0.08983	43.279	18.22	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Put	439.37900	0.43938		296.82750	0.29683	439.379	18.22	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry			10.08250	10.08250		10.27300	10.27300		15.90	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	711.79560	0.71180		894.19750	0.89420	711.796	14.54	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	19.29560	0.01930		11.19750	0.01120	19.296	14.54	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	702.66100	0.70266		884.72490	0.88472	702.661	14.53	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	20.16100	0.02016		11.72490	0.01172	20.161	14.53	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	693.55850	0.69356		875.27320	0.87527	693.559	14.53	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	21.05850	0.02106		12.27320	0.01227	21.058	14.53	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	639.66630	0.63967		819.03850	0.81904	639.666	14.49	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	27.16630	0.02717		16.03850	0.01604	27.166	14.49	0.00	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	231.93550	0.23194		346.77940	0.34678	231.935	15.81	0.00	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	219.43550	0.21944		143.77940	0.14378	219.435	15.81	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry			10.08700	10.08700		10.27760	10.27760		15.97	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Call	629.86460	0.62986		807.47700	0.80748	629.865	14.57	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Put	32.86460	0.03286		19.87700	0.01988	32.865	14.57	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Call	621.17030	0.62117		798.31110	0.79831	621.170	14.56	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Put	34.17030	0.03417		20.71110	0.02071	34.170	14.56	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Call	612.51830	0.61252		789.17330	0.78917	612.518	14.56	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Put	35.51830	0.03552		21.57330	0.02157	35.518	14.56	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Call	578.34120	0.57834		752.92470	0.75292	578.341	14.54	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Put	41.34120	0.04134		25.32470	0.02532	41.341	14.54	0.00	0	3,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Call	229.20120	0.22920		340.47720	0.34048	229.201	15.97	0.00	0	6,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Put	242.20120	0.24220		162.87720	0.16288	242.201	15.97	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry			10.09140	10.09140		10.28210	10.28210		15.87	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Call	1,841.94490	1.84194		2,032.56680	2.03257	1,841.945	19.23	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Put	0.54490	0.00054		0.46680	0.00047	0.545	19.23	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
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,792.02520	1.79203	1,982.63400	1.98263	1,792.025	18.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.62520	0.00063	0.53400	0.00053	0.625	18.95	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	688.92980	0.68893	868.75050	0.86875	688.930	14.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	27.52980	0.02753	16.65050	0.01665	27.530	14.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	680.04530	0.68005	859.46110	0.85946	680.045	14.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	28.64530	0.02865	17.36110	0.01736	28.645	14.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	671.19730	0.67120	850.19680	0.85020	671.197	14.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	29.79730	0.02980	18.09680	0.01810	29.797	14.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	543.42290	0.54342	714.69400	0.71469	543.423	14.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	52.02290	0.05202	32.59400	0.03259	52.023	14.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	468.14270	0.46814	628.72920	0.62873	468.143	14.70	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	76.74270	0.07674	46.62920	0.04663	76.743	14.70	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.09290	10.09290	10.28360	10.28360		15.90	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	587.66100	0.58766	761.51670	0.76152	587.661	14.46	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	44.76100	0.04476	27.91670	0.02792	44.761	14.46	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	101.74150	0.10174	155.12080	0.15512	101.741	18.24	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	608.84150	0.60884	471.52080	0.47152	608.842	18.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.13640	10.13640	10.32840	10.32840		16.08	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,838.68430	1.83868	2,030.27100	2.03027	1,838.684	17.78	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.28430	0.00228	1.87100	0.00187	2.284	17.78	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	757.83310	0.75783	933.36150	0.93336	757.833	14.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	51.43310	0.05143	34.96150	0.03496	51.433	14.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	749.43260	0.74943	924.50330	0.92450	749.433	14.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	53.03260	0.05303	36.10330	0.03610	53.033	14.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	741.07010	0.74107	915.67430	0.91567	741.070	14.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	54.67010	0.05467	37.27430	0.03727	54.670	14.57	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	659.64960	0.65965	829.09840	0.82910	659.650	14.59	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	73.24960	0.07325	50.69840	0.05070	73.250	14.59	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	547.95100	0.54795	705.85380	0.70585	547.951	14.76	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	111.55100	0.11155	77.45380	0.07745	111.551	14.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	138.52720	0.13853	192.70640	0.19271	138.527	18.57	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	752.12720	0.75213	614.30640	0.61431	752.127	18.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.16050	10.16050	10.35340	10.35340		16.09	288,517,558.00	28,396	156,278.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,761.04330	2.76104	2,953.85500	2.95385	2,761.043	21.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.54330	0.00054	0.45500	0.00046	0.543	21.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,162.40480	2.16240	2,354.94930	2.35495	2,162.405	18.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.90480	0.00190	1.54930	0.00155	1.905	18.67	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,421.51660	1.42152	1,612.03760	1.61204	1,421.517	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	11.01660	0.01102	8.63760	0.00864	11.017	15.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,276.09740	1.27610	1,465.74680	1.46575	1,276.097	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	15.59740	0.01560	12.34680	0.01235	15.597	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,249.23230	1.24923	1,438.68540	1.43869	1,249.232	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	16.63230	0.01663	13.18540	0.01319	16.632	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,201.25700	1.20126	1,390.32470	1.39032	1,201.257	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	18.65700	0.01866	14.82470	0.01482	18.657	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,180.12570	1.18013	1,369.00890	1.36901	1,180.126	15.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	19.62570	0.01963	15.60890	0.01561	19.626	15.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,153.51850	1.15352	1,342.15570	1.34216	1,153.519	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	20.91850	0.02092	16.65570	0.01666	20.918	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	992.92240	0.99292	1,178.11980	1.17812	992.922	14.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	32.42240	0.03242	24.71980	0.02472	32.422	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	819.26860	0.81927	995.14770	0.99515	819.269	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	58.76860	0.05877	41.74770	0.04175	58.769	14.64	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	698.00600	0.69801	866.65320	0.86665	698.006	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	87.50600	0.08751	63.25320	0.06325	87.506	14.66	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	659.57950	0.65958	825.43640	0.82544	659.579	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	99.07950	0.09908	72.03640	0.07204	99.080	14.67	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	594.96330	0.59496	753.51290	0.75351	594.963	14.80	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	124.46330	0.12446	90.11290	0.09011	124.463	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	588.27700	0.58828	745.71030	0.74571	588.277	14.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	127.77700	0.12778	92.31030	0.09231	127.777	14.82	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	555.66160	0.55566	0.00000	0.00000	555.662	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	145.16160	0.14516	0.00000	0.00000	145.162	14.97	51,652,500.00	5,000	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	524.40830	0.52441	669.88900	0.66989	524.408	15.11	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	163.90830	0.16391	116.48900	0.11649	163.908	15.11	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	494.52100	0.49452	633.54530	0.63355	494.521	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	184.02100	0.18402	130.14530	0.13015	184.021	15.25	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	412.94010	0.41294	538.39910	0.53840	412.940	15.67	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	252.44010	0.25244	184.99910	0.18500	252.440	15.67	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	365.07610	0.36508	481.40960	0.48141	365.076	15.95	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	304.57610	0.30458	228.00960	0.22801	304.576	15.95	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	323.21140	0.32321	429.46630	0.42947	323.211	16.28	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	362.71140	0.36271	276.06630	0.27607	362.711	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	304.56090	0.30456	405.33480	0.40533	304.561	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	394.06090	0.39406	301.93480	0.30193	394.061	16.48	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	297.41240	0.29741	396.01540	0.39602	297.412	16.55	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	406.91240	0.40691	312.61540	0.31262	406.912	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	287.01170	0.28701	382.39110	0.38239	287.012	16.67	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	426.51170	0.42651	328.99110	0.32899	426.512	16.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	267.33130	0.26733	356.56590	0.35657	267.331	16.90	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	466.83130	0.46683	363.16590	0.36317	466.831	16.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	255.00450	0.25500	340.83930	0.34084	255.005	17.05	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	494.50450	0.49450	387.43930	0.38744	494.504	17.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	232.14000	0.23214	311.44570	0.31145	232.140	17.36	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	551.64000	0.55164	438.04570	0.43805	551.640	17.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	224.14850	0.22415	301.10060	0.30110	224.148	17.47	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	573.64850	0.57365	457.70060	0.45770	573.648	17.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	213.95530	0.21396	287.85680	0.28786	213.955	17.63	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	603.45530	0.60346	484.45680	0.48446	603.455	17.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	211.48700	0.21149	284.64200	0.28464	211.487	17.66	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	610.98700	0.61099	491.24200	0.49124	610.987	17.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	201.92870	0.20193	272.14940	0.27215	201.929	17.82	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	641.42870	0.64143	518.74940	0.51875	641.429	17.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	180.28580	0.18029	243.39370	0.24339	180.286	18.21	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	719.78580	0.71979	589.99370	0.58999	719.786	18.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	161.48000	0.16148	217.88410	0.21788	161.480	18.62	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	800.98000	0.80098	664.48410	0.66448	800.980	18.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	154.61540	0.15462	208.51450	0.20851	154.615	18.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	834.11540	0.83412	695.11450	0.69511	834.115	18.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	141.91370	0.14191	191.38080	0.19138	141.914	19.11	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	901.41370	0.90141	757.98080	0.75798	901.414	19.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	130.46470	0.13046	175.89010	0.17589	130.465	19.43	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	969.96470	0.96996	822.49010	0.82249	969.965	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	106.39910	0.10640	143.21920	0.14322	106.399	20.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,145.89910	1.14590	989.81920	0.98982	1,145.899	20.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	91.75880	0.09176	123.45950	0.12346	91.759	20.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,281.25880	1.28126	1,120.05950	1.12006	1,281.259	20.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	79.61120	0.07961	106.86760	0.10687	79.611	21.41	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,419.11120	1.41911	1,253.46760	1.25347	1,419.111	21.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	66.51190	0.06651	88.82650	0.08883	66.512	22.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,606.01190	1.60601	1,435.42650	1.43543	1,606.012	22.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	51.84410	0.05184	68.54470	0.06854	51.844	23.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,891.34410	1.89134	1,715.14470	1.71514	1,891.344	23.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	42.68580	0.04269	52.08670	0.05209	42.686	25.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,232.18580	2.23219	2,048.68670	2.04869	2,232.186	25.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	41.20580	0.04121	48.80430	0.04880	41.206	26.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,380.70580	2.38071	2,195.40430	2.19540	2,380.706	26.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.17560	10.17560	10.36910	10.36910		16.22	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	721.00490	0.72100	889.07980	0.88908	721.005	14.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	95.40490	0.09540	69.97980	0.06998	95.405	14.68	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	690.56480	0.69056	856.31520	0.85632	690.565	14.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	104.96480	0.10496	77.21520	0.07722	104.965	14.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	683.05830	0.68306	848.20870	0.84821	683.058	14.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	107.45830	0.10746	79.10870	0.07911	107.458	14.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	675.59400	0.67559	840.13550	0.84014	675.594	14.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	109.99400	0.10999	81.03550	0.08104	109.994	14.70	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	172.62030	0.17262	229.25410	0.22925	172.620	18.64	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	837.02030	0.83702	700.15410	0.70015	837.020	18.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.23000	10.23000	10.42550	10.42550		16.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	464.08520	0.46409	581.65170	0.58165	464.085	15.96	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	354.08520	0.35409	276.15170	0.27615	354.085	15.96	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	321.20600	0.32121	407.81840	0.40782	321.206	17.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	601.20600	0.60121	492.31840	0.49232	601.206	17.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	318.26700	0.31827	404.18940	0.40419	318.267	17.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	608.26700	0.60827	498.68940	0.49869	608.267	17.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	315.35850	0.31536	400.59480	0.40059	315.358	17.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	615.35850	0.61536	505.09480	0.50509	615.358	17.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.27390	10.27390	10.47090	10.47090		16.33	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	585.12250	0.58512	713.97330	0.71397	585.123	15.61	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	311.22250	0.31122	243.07330	0.24307	311.223	15.61	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	362.08420	0.36208	449.94610	0.44995	362.084	17.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	658.18420	0.65818	549.04610	0.54905	658.184	17.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	359.14870	0.35915	446.37810	0.44638	359.149	17.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	665.24870	0.66525	555.47810	0.55548	665.249	17.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	356.24080	0.35624	442.84120	0.44284	356.241	17.41	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	672.34080	0.67234	561.94120	0.56194	672.341	17.41	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.27540	10.27540	10.47240	10.47240		16.48	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	346.83500	0.34684	431.05010	0.43105	346.835	17.53	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	701.43500	0.70144	588.65010	0.58865	701.435	17.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.27690	10.27690	10.47400	10.47400		16.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,246.79100	1.24679	1,434.74750	1.43475	1,246.791	15.11	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	59.89100	0.05989	50.74750	0.05075	59.891	15.11	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,237.81190	1.23781	1,425.59940	1.42560	1,237.812	15.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	60.91190	0.06091	51.59940	0.05160	60.912	15.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,228.84970	1.22885	1,416.46290	1.41646	1,228.850	15.07	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	61.94970	0.06195	52.46290	0.05246	61.950	15.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.30290	10.30290	10.50120	10.50120		16.47	87,007,990.50	8,445	64,035.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,608.81830	2.60882	2,806.50460	2.80650	2,608.818	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.91830	0.00592	5.30460	0.00530	5.918	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,117.34560	2.11735	2,313.89720	2.31390	2,117.346	17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.44560	0.01445	12.69720	0.01270	14.446	17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,637.91740	1.63792	1,831.26690	1.83127	1,637.917	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	35.01740	0.03502	30.06690	0.03007	35.017	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,138.84800	1.13885	1,324.84050	1.32484	1,138.848	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	85.94800	0.08595	73.64050	0.07364	85.948	14.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	876.44380	0.87644	1,041.03220	1.04103	876.444	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	163.54380	0.16354	129.83220	0.12983	163.544	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	869.28110	0.86928	1,033.40540	1.03341	869.281	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	166.38110	0.16638	132.20540	0.13221	166.381	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	862.15190	0.86215	1,025.80890	1.02581	862.152	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	169.25190	0.16925	134.60890	0.13461	169.252	14.93	0.00	0	0.00

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	9.70	Call	799.51480		0.79951		958.82620	0.95883	799.515	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	196.61480		0.19661		157.62620	0.15763	196.615	14.97	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	765.92680		0.76593		922.71630	0.92272	765.927	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	213.02680		0.21303		171.51630	0.17152	213.027	14.99	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	512.07900		0.51208		623.93160	0.62393	512.079	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	459.17900		0.45918		372.73160	0.37273	459.179	16.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	473.24850		0.47325		578.18120	0.57818	473.248	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	520.34850		0.52035		426.98120	0.42698	520.348	16.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	455.16720		0.45517		556.61100	0.55661	455.167	16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	552.26720		0.55227		455.41100	0.45541	552.267	16.78	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	421.29590		0.42130		515.96510	0.51597	421.296	17.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	618.39590		0.61840		514.76510	0.51477	618.396	17.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	390.30140		0.39030		478.75580	0.47876	390.301	17.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	687.40140		0.68740		577.55580	0.57756	687.401	17.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	375.81070		0.37581		461.27600	0.46128	375.811	17.54	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	722.91070		0.72291		610.07600	0.61008	722.911	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	324.03950		0.32404		398.25410	0.39825	324.040	18.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	871.13950		0.87114		747.05410	0.74705	871.139	18.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	291.10070		0.29110		357.53870	0.35754	291.101	18.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	988.20070		0.98820		856.33870	0.85634	988.201	18.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	271.50330		0.27150		333.27550	0.33328	271.503	18.94	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,068.60330		1.06860		932.07550	0.93208	1,068.603	18.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	262.34820		0.26235		321.96110	0.32196	262.348	19.10	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,109.44820		1.10945		970.76110	0.97076	1,109.448	19.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	245.23320		0.24523		300.75260	0.30075	245.233	19.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,192.33320		1.19233		1,049.55260	1.04955	1,192.333	19.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	207.87240		0.20787		255.07820	0.25508	207.872	20.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,404.97240		1.40497		1,253.87820	1.25388	1,404.972	20.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	177.43880		0.17744		217.34640	0.21735	177.439	20.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,624.53880		1.62454		1,466.14640	1.46615	1,624.539	20.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	152.88450		0.15288		186.55160	0.18655	152.885	21.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,849.98450		1.84998		1,685.35160	1.68535	1,849.985	21.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	132.97080		0.13297		161.47890	0.16148	132.971	22.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,080.07080		2.08007		1,910.27890	1.91028	2,080.071	22.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	123.13210		0.12313		140.97440	0.14097	123.132	23.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,320.23210		2.32023		2,139.77440	2.13977	2,320.232	23.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	120.03110		0.12003		131.61120	0.13161	120.031	24.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,517.13110		2.51713		2,330.41120	2.33041	2,517.131	24.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	118.25110		0.11825		128.75470	0.12875	118.251	25.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,665.35110		2.66535		2,477.55470	2.47755	2,665.351	25.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	116.87480		0.11687		126.41270	0.12641	116.875	26.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,813.97480		2.81397		2,625.21270	2.62521	2,813.975	26.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	60.90390		0.06090		78.50840	0.07851	60.904	28.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,008.00390		4.00800		3,827.30840	3.82731	4,008.004	28.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	50.26320		0.05026		65.32700	0.06533	50.263	28.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,247.36320		4.24736		4,064.12700	4.06413	4,247.363	28.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.30610		10.30610		10.50450	10.50450		16.48	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,283.97710		1.28398		1,472.69780	1.47270	1,283.977	15.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	67.87710		0.06788		58.19780	0.05820	67.877	15.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,275.06290		1.27506		1,463.62480	1.46362	1,275.063	15.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	68.96290		0.06896		59.12480	0.05912	68.963	15.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,266.16410		1.26616		1,454.56620	1.45457	1,266.164	15.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	70.06410		0.07006		60.06620	0.06007	70.064	15.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.41230		10.41230		10.61640	10.61640		16.70	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	798.93510		0.79894		941.60700	0.94161	798.935	15.41	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	326.63510		0.32664		265.20700	0.26521	326.635	15.41	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	793.71290		0.79371		935.20650	0.93521	793.713	15.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	331.41290	0.33141		268.80650	0.26881	331.413	15.44	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	788.52930	0.78853		928.83620	0.92884	788.529	15.47	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	336.22930	0.33623		272.43620	0.27244	336.229	15.47	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.44090	10.44090		10.64660	10.64660		16.83	0.00	0	13,570.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,030.45050	2.03045		2,230.49100	2.23049	2,030.450	16.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	39.55050	0.03955		33.89100	0.03389	39.551	16.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	1,853.90610	1.85391		0.00000	0.00000	1,853.906	15.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	53.00610	0.05301		0.00000	0.00000	53.006	15.91	260,851,893.00	24,582	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,753.35460	1.75335		1,949.48380	1.94948	1,753.355	15.75	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	62.45460	0.06245		52.88380	0.05288	62.455	15.75	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,726.16660	1.72617		1,921.88850	1.92189	1,726.167	15.71	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	65.26660	0.06527		55.28850	0.05529	65.267	15.71	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,530.25420	1.53025		1,722.50420	1.72250	1,530.254	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	89.35420	0.08935		75.90420	0.07590	89.354	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,358.22400	1.35822		1,546.49060	1.54649	1,358.224	15.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	117.32400	0.11732		99.89060	0.09989	117.324	15.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,056.97540	1.05698		1,221.29620	1.22130	1,056.975	15.04	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	206.07540	0.20608		164.69620	0.16470	206.075	15.04	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,050.11030	1.05011		1,213.32710	1.21333	1,050.110	15.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	209.21030	0.20921		166.72710	0.16673	209.210	15.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,043.27840	1.04328		1,205.98900	1.20599	1,043.278	15.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	212.37840	0.21238		169.38900	0.16939	212.378	15.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	950.81270	0.95081		1,106.22660	1.10623	950.813	15.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	259.91270	0.25991		209.62660	0.20963	259.913	15.21	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	919.24980	0.91925		1,071.96600	1.07197	919.250	15.27	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	278.34980	0.27835		225.36600	0.22537	278.350	15.27	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	818.83770	0.81884		0.00000	0.00000	818.838	15.49	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	347.93770	0.34794		0.00000	0.00000	347.938	15.49	260,851,893.00	24,582	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	740.98820	0.74099		866.00300	0.86600	740.988	15.93	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	430.08820	0.43009		349.40300	0.34940	430.088	15.93	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	493.73230	0.49373		581.33150	0.58133	493.732	17.74	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	852.83230	0.85283		734.73150	0.73473	852.832	17.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	318.84130	0.31884		374.39260	0.37439	318.841	19.84	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,477.94130	1.47794		1,327.79260	1.32779	1,477.941	19.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	274.44000	0.27444		321.77540	0.32178	274.440	20.59	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,733.54000	1.73354		1,575.17540	1.57518	1,733.540	20.59	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	261.61880	0.26162		0.00000	0.00000	261.619	20.84	286,998,629.00	27,046	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,820.71880	1.82072		0.00000	0.00000	1,820.719	20.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	238.52160	0.23852		278.66030	0.27866	238.522	21.34	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,997.62160	1.99762		1,832.06030	1.83206	1,997.622	21.34	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	234.27480	0.23427		273.55160	0.27355	234.275	21.44	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	2,033.37480	2.03337		1,866.95160	1.86695	2,033.375	21.44	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	209.33300	0.20933		243.50460	0.24350	209.333	22.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	2,268.43300	2.26843		2,096.90460	2.09690	2,268.433	22.09	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	196.57380	0.19657		211.70420	0.21170	196.574	23.85	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,655.67380	2.65567		2,465.10420	2.46510	2,655.674	23.85	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			10.44930	10.44930		10.65550	10.65550		16.83	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	1,735.59380	1.73559		1,931.61800	1.93162	1,735.594	15.69	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	66.29380	0.06629		56.11800	0.05612	66.294	15.69	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	751.15710	0.75116		876.47200	0.87647	751.157	15.94	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	431.85710	0.43186		350.97200	0.35097	431.857	15.94	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	240.47250	0.24047		280.31790	0.28032	240.473	21.41	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	2,031.17250	2.03117		1,864.81790	1.86482	2,031.173	21.41	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			10.55960	10.55960		10.77160	10.77160		17.00	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	948.89160	0.94889		1,094.93430	1.09493	948.892	15.54	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	379.29160	0.37929		313.33430	0.31333	379.292	15.54	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	943.24310	0.94324		1,088.76840	1.08877	943.243	15.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	383.64310		0.38364		317.16840	0.31717	383.643	15.56	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	938.12340		0.93812	1,082.62650	1.08263	938.123	15.58	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	388.52340		0.38852	321.02650	0.32103	388.523	15.58	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	790.48880		0.79049	907.38240	0.90738	790.489	16.42	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	560.88880		0.56089	465.78240	0.46578	560.889	16.42	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	343.70420		0.34370	394.52100	0.39452	343.704	20.55	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,854.10420		1.85410	1,692.92100	1.69292	1,854.104	20.55	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.60160		10.60160	10.81490	10.81490			17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,730.81930		2.73082	2,940.87240	2.94087	2,730.819	17.13	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	29.21930		0.02922	25.97240	0.02597	29.219	17.13	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,253.33100		2.25333	2,460.66610	2.46067	2,253.331	16.02	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	51.73100		0.05173	45.76610	0.04577	51.731	16.02	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,802.58340		1.80258	1,999.63530	1.99964	1,802.583	15.49	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	100.98340		0.10098	84.73530	0.08474	100.983	15.49	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,050.41750		1.05042	1,202.66170	1.20266	1,050.418	15.47	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	348.81750		0.34882	287.76170	0.28776	348.818	15.47	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	853.62870		0.85363	974.72220	0.97472	853.629	16.30	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	542.02870		0.54203	449.82220	0.44982	542.029	16.30	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	849.32540		0.84933	969.87010	0.96987	849.325	16.32	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	547.72540		0.54773	454.97010	0.45497	547.725	16.32	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	845.04880		0.84505	965.04620	0.96505	845.049	16.35	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	553.44880		0.55345	460.14620	0.46015	553.449	16.35	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	615.83530		0.61584	707.14420	0.70714	615.835	17.90	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	964.23530		0.96424	842.24420	0.84224	964.235	17.90	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	371.52250		0.37152	424.42490	0.42442	371.523	20.49	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,869.92250		1.86992	1,709.52490	1.70952	1,869.923	20.49	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	307.71160		0.30771	349.58880	0.34959	307.712	21.59	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,306.11160		2.30611	2,134.68880	2.13469	2,306.112	21.59	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	282.52770		0.28253	301.05050	0.30105	282.528	23.64	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,830.92770		2.83093	2,636.15050	2.63615	2,830.928	23.64	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.77200		10.77200	10.97750	10.97750			17.57	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,815.34350		2.81534	3,017.06310	3.01706	2,815.343	16.81	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	43.34350		0.04334	39.56310	0.03956	43.344	16.81	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,392.36210		2.39236	2,591.59110	2.59159	2,392.362	16.01	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	70.36210		0.07036	64.09110	0.06409	70.362	16.01	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,346.11940		2.34612	2,544.99480	2.54499	2,346.119	15.92	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	74.11940		0.07412	67.49480	0.06749	74.119	15.92	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,300.05260		2.30005	2,498.55590	2.49856	2,300.053	15.83	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	78.05260		0.07805	71.05590	0.07106	78.053	15.83	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,441.61480		1.44161	1,612.71290	1.61271	1,441.615	15.48	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	269.61480		0.26961	235.21290	0.23521	269.615	15.48	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,190.84810		1.19085	1,333.24330	1.33324	1,190.848	15.94	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	418.84810		0.41885	355.74330	0.35574	418.848	15.94	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	771.59810		0.77160	867.29810	0.86730	771.598	18.06	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	999.59810		0.99960	889.79810	0.88980	999.598	18.06	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.02920		10.02920	10.21740	10.21740			15.09	110,321.20	11	395.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	113,920.19840		1.13920	132,743.06160	1.32743	113,920.198	18.19	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.19840		0.00000	3.06160	0.00003	0.198	18.19	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	112,920.24170		1.12920	131,743.16850	1.31743	112,920.242	18.22	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.24170		0.00000	3.16850	0.00003	0.242	18.22	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	111,920.29370		1.11920	130,743.28000	1.30743	111,920.294	18.25	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	0.29370		0.00000	3.28000	0.00003	0.294	18.25	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	43,311.25630		0.43311	61,871.64750	0.61872	43,311.256	15.06	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	391.25630		0.00391	131.64750	0.00132	391.256	15.06	0.00	0	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	2,170.02280		0.02170	6,551.19720	0.06551	2,170.023	17.75	0.00	0	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	34,250.02280		0.34250	19,811.19720	0.19811	34,250.023	17.75	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future		10.16050	10.16050		10.35340	10.35340		16.09	203,210.00	20	394.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	7,497.36030	0.07497	5,381.80210	0.05382	7,497.360	14.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	74,547.36030	0.74547	91,721.80210	0.91722	74,547.360	14.65	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	7,696.33240	0.07696	5,530.99670	0.05531	7,696.332	14.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	73,746.33240	0.73746	90,870.99670	0.90871	73,746.332	14.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	72,949.23060	0.72949	90,023.46980	0.90023	72,949.231	14.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	7,899.23060	0.07899	5,683.46980	0.05683	7,899.231	14.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	30,456.09090	0.30456	40,540.06650	0.40540	30,456.091	16.48	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	39,406.09090	0.39406	30,200.06650	0.30200	39,406.091	16.48	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	27,051.10580	0.27051	36,068.24880	0.36068	27,051.106	16.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	46,001.10580	0.46001	35,728.24880	0.35728	46,001.106	16.86	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	15,295.47810	0.15295	20,632.11060	0.20632	15,295.478	18.82	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	84,245.47810	0.84245	70,292.11060	0.70292	84,245.478	18.82	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future		10.30290	10.30290		10.50120	10.50120		16.92	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	42,412.33780	0.42412	51,929.53150	0.51930	42,412.338	17.04	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	61,122.33780	0.61122	50,809.53150	0.50810	61,122.338	17.04	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	42,088.62030	0.42089	51,541.17320	0.51541	42,088.620	17.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	61,798.62030	0.61799	51,421.17320	0.51421	61,798.620	17.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	41,767.77600	0.41768	51,155.98150	0.51156	41,767.776	17.10	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	62,477.77600	0.62478	52,035.98150	0.52036	62,477.776	17.10	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.44090	10.44090		10.64660	10.64660		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	24,910.00000	0.24910	4,340.00000	0.04340	24,910.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	25,910.00000	0.25910	5,340.00000	0.05340	25,910.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	26,910.00000	0.26910	6,340.00000	0.06340	26,910.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future		15.67070	15.67070		15.92720	15.92720		14.34	1,253,656.00	80	41,654.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	933.57230	0.93357	1,188.42140	1.18842	933.572	17.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	2.87230	0.00287	1.22140	0.00122	2.872	17.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	923.71770	0.92372	1,178.47910	1.17848	923.718	17.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	3.01770	0.00302	1.27910	0.00128	3.018	17.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	913.87020	0.91387	1,168.53960	1.16854	913.870	17.54	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	3.17020	0.00317	1.33960	0.00134	3.170	17.54	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future		15.86570	15.86570		16.12900	16.12900		14.89	301,448.30	19	11,026.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,089.38210	1.08938	1,316.17400	1.31617	1,089.382	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	113.68210	0.11368	77.17400	0.07717	113.682	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,081.43650	1.08144	1,307.94100	1.30794	1,081.436	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	115.73650	0.11574	78.94100	0.07894	115.736	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,073.51820	1.07352	1,299.73630	1.29974	1,073.518	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	117.81820	0.11782	80.73630	0.08074	117.818	13.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future		16.07810	16.07810		16.34940	16.34940		15.18	0.00	0	1,031.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	27.12060	0.02712	26.40800	0.02641	27.121	17.36	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,255.22060	3.25522	3,525.80800	3.52581	3,255.221	17.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,108.86740	3.10887	3,378.49030	3.37849	3,108.867	17.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	30.76740	0.03077	29.09030	0.02909	30.767	17.00	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,923.30110	1.92330	2,189.10530	2.18911	1,923.301	14.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	95.20110	0.09520	89.70530	0.08971	95.201	14.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,886.78950	1.88679	2,152.39630	2.15240	1,886.790	14.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	98.68950	0.09869	92.99630	0.09300	98.690	14.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,877.68070	1.87768	2,143.23690	2.14324	1,877.681	14.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	99.58070	0.09958	93.83690	0.09384	99.581	14.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,868.58230	1.86858	2,134.08480	2.13408	1,868.582	14.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	100.48230	0.10048	94.68480	0.09468	100.482	14.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	119.23050	0.11923	112.25190	0.11225	119.230	13.79	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,697.33050	1.69733	1,961.65190	1.96165	1,697.330	13.79	0.00	0	0.00

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			16.28410		16.28410		16.56720	16.56720		15.27	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	969.31370		0.96931	1,163.00670	1.16301	969.314		14.91	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	725.21370		0.72521	635.80670	0.63581	725.214		14.91	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	964.88460		0.96488	1,158.03190	1.15803	964.885		14.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	730.78460		0.73078	640.83190	0.64083	730.785		14.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	960.47580		0.96048	1,153.07740	1.15308	960.476		14.94	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	736.37580		0.73638	645.87740	0.64588	736.376		14.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.52530		16.52530	16.82110	16.82110			15.39	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	910.96070		0.91096	1,086.74150	1.08674	910.961		15.76	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,225.66070		1.22566	1,105.64150	1.10564	1,225.661		15.76	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,232.31950		1.23232	1,111.82260	1.11182	1,232.319		15.78	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	907.61950		0.90762	1,082.92260	1.08292	907.619		15.78	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	904.29920		0.90430	1,079.11850	1.07912	904.299		15.79	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,238.99920		1.23900	1,118.01850	1.11802	1,238.999		15.79	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10135		0.10135	0.10212	0.10212			20.14	2,533.80	25	216.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,135.52670		0.01136	1,213.10100	0.01213	1,135.527		25.78	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.32670		0.00000	0.70100	0.00001	0.327		25.78	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	212.21160		0.00212	279.75230	0.00280	212.212		20.14	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	77.01160		0.00077	67.35230	0.00067	77.012		20.14	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	3.63060		0.00004	8.85090	0.00009	3.631		24.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	868.43060		0.00868	796.45090	0.00796	868.431		24.69	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10273		0.10273	0.10353	0.10353			16.82	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,289.74310		0.01290	1,371.01610	0.01371	1,289.743		15.69	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	17.04310		0.00017	17.81610	0.00018	17.043		15.69	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	505.37140		0.00505	567.43150	0.00567	505.371		16.82	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	232.67140		0.00233	214.23150	0.00214	232.671		16.82	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	170.88960		0.00171	195.75240	0.00196	170.890		20.15	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	898.18960		0.00898	842.55240	0.00843	898.190		20.15	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10425		0.10425	0.10509	0.10509			18.34	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,499.18810		0.01499	1,584.91070	0.01585	1,499.188		17.45	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	74.38810		0.00074	75.51070	0.00076	74.388		17.45	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	780.04530		0.00780	848.71490	0.00849	780.045		18.34	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	355.24530		0.00355	339.31490	0.00339	355.245		18.34	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	972.97540		0.00973	929.18170	0.00929	972.975		20.83	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	397.77540		0.00398	438.58170	0.00439	397.775		20.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.20000		13.20000	13.40370	13.40370			14.67	15,219,600.00	1,153	58,502.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,900.02970		1.90003	2,103.73610	2.10374	1,900.030		26.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.02970		0.00003	0.03610	0.00004	0.030		26.71	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,700.05660		1.70006	1,903.76190	1.90376	1,700.057		24.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.05660		0.00006	0.06190	0.00006	0.057		24.97	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,650.06680		1.65007	1,853.77110	1.85377	1,650.067		24.54	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.06680		0.00007	0.07110	0.00007	0.067		24.54	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,210.33460		1.21033	1,413.96380	1.41396	1,210.335		20.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.33460		0.00033	0.26380	0.00026	0.335		20.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,200.34910		1.20035	1,403.97230	1.40397	1,200.349		20.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.34910		0.00035	0.27230	0.00027	0.349		20.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,190.36420		1.19036	1,393.98120	1.39398	1,190.364		20.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.36420		0.00036	0.28120	0.00028	0.364		20.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,150.43180		1.15043	1,354.02000	1.35402	1,150.432		20.31	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	0.43180		0.00043	0.32000	0.00032	0.432		20.31	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,100.53560		1.10054	1,304.07920	1.30408	1,100.536		19.91	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	0.53560		0.00054	0.37920	0.00038	0.536		19.91	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1.03860		0.00104	0.64200	0.00064	1.039		18.72	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	951.03860		0.95104	1,154.34200	1.15434	951.039		18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
€ / R	On	16/09/2013			Foreign Exchange Future	12.35	Call	851.63710	0.85164		1,054.62630	1.05463	851.637	17.93	0	200.00	
€ / R	On	16/09/2013			Foreign Exchange Future	12.35	Put	1.63710	0.00164		0.92630	0.00093	1.637	17.93	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	12.55	Call	654.19500	0.65419		855.70770	0.85571	654.195	16.34	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	12.55	Put	4.19500	0.00420		2.00770	0.00201	4.195	16.34	0	46,000.00	
€ / R	On	16/09/2013			Foreign Exchange Future	12.85	Put	25.75380	0.02575		9.04630	0.00905	25.754	15.57	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	12.85	Call	375.75380	0.37575		562.74630	0.56275	375.754	15.57	0	200.00	
€ / R	On	16/09/2013			Foreign Exchange Future	13.10	Call	185.69390	0.18569		341.72720	0.34173	185.694	14.93	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	13.10	Put	85.69390	0.08569		38.02720	0.03803	85.694	14.93	0	36,000.00	
€ / R	On	16/09/2013			Foreign Exchange Future	13.80	Call	12.40850	0.01241		35.67420	0.03567	12.408	18.14	0	19,900.00	
€ / R	On	16/09/2013			Foreign Exchange Future	13.80	Put	612.40850	0.61241		431.97420	0.43197	612.408	18.14	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	14.00	Put	805.41100	0.80541		613.49660	0.61350	805.411	19.20	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	14.00	Call	5.41100	0.00541		17.19660	0.01720	5.411	19.20	0	150.00	
€ / R	On	16/09/2013			Foreign Exchange Future	14.09	Call	3.72080	0.00372		12.24650	0.01225	3.721	19.66	0	42,000.00	
€ / R	On	16/09/2013			Foreign Exchange Future	14.09	Put	893.72080	0.89372		698.54650	0.69855	893.721	19.66	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	14.50	Put	1,300.71590	1.30072		1,098.72740	1.09873	1,300.716	21.78	0	0.00	
€ / R	On	16/09/2013			Foreign Exchange Future	14.50	Call	0.71590	0.00072		2.42740	0.00243	0.716	21.78	0	7,900.00	
€ / R	On	13/12/2013			Foreign Exchange Future			13.37720	13.37720		13.58680	13.58680		15.53	7,691,890.00	575	32,487.00
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	2,187.37450	2.18737		2,396.58300	2.39658	2,187.375	17.41	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	10.17450	0.01017		9.78300	0.00978	10.175	17.41	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	1,947.36020	1.94736		2,156.34980	2.15635	1,947.360	16.30	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	13.16020	0.01316		12.54980	0.01255	13.160	16.30	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	1,898.09610	1.89810		2,107.02460	2.10702	1,898.096	16.07	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	13.89610	0.01390		13.22460	0.01322	13.896	16.07	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	1,848.88120	1.84888		2,057.74120	2.05774	1,848.881	15.84	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	14.68120	0.01468		13.94120	0.01394	14.681	15.84	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	965.67900	0.96568		1,147.85590	1.14786	965.679	14.01	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	88.47900	0.08848		61.05590	0.06106	88.479	14.01	0	200.00	
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	887.73980	0.88774		1,064.46170	1.06446	887.740	14.12	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	110.53980	0.11054		77.66170	0.07766	110.540	14.12	0	200.00	
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call	562.56830	0.56257		701.74120	0.70174	562.568	14.95	0	200.00	
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put	285.36830	0.28537		214.94120	0.21494	285.368	14.95	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Call	510.51820	0.51052		641.89070	0.64189	510.518	15.15	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Put	333.31820	0.33332		255.09070	0.25509	333.318	15.15	0	7,500.00	
€ / R	On	13/12/2013			Foreign Exchange Future	14.00	Call	232.29130	0.23229		304.13970	0.30414	232.291	17.00	0	200.00	
€ / R	On	13/12/2013			Foreign Exchange Future	14.00	Put	855.09130	0.85509		717.33970	0.71734	855.091	17.00	0	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future	15.35	Call	68.32760	0.06833		92.29780	0.09230	68.328	20.37	0	7,500.00	
€ / R	On	13/12/2013			Foreign Exchange Future	15.35	Put	2,041.12760	2.04113		1,855.49780	1.85550	2,041.128	20.37	0	0.00	
€ / R	On	17/03/2014			Foreign Exchange Future			13.57000	13.57000		13.78590	13.78590		15.67	3,731,750.00	275	22,567.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Call	1,243.40210	1.24340		1,425.30950	1.42531	1,243.402	14.34	0	0.00	
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Put	163.40210	0.16340		129.40950	0.12941	163.402	14.34	0	0.00	
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Put	165.76300	0.16576		131.39750	0.13140	165.763	14.34	0	0.00	
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Call	1,235.76300	1.23576		1,417.29750	1.41730	1,235.763	14.34	0	0.00	
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Call	1,228.15090	1.22815		1,409.31010	1.40931	1,228.151	14.35	0	0.00	
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Put	168.15090	0.16815		133.41010	0.13341	168.151	14.35	0	0.00	
€ / R	On	13/06/2014			Foreign Exchange Future			13.75720	13.75720		13.98190	13.98190		15.80	0	500.00	
€ / R	On	13/06/2014			Foreign Exchange Future	13.79	Call	746.75230	0.74675		867.13690	0.86714	746.752	15.87	0	0.00	
€ / R	On	13/06/2014			Foreign Exchange Future	13.79	Put	779.55230	0.77955		675.23690	0.67524	779.552	15.87	0	0.00	
€ / R	On	13/06/2014			Foreign Exchange Future	13.80	Call	742.93360	0.74293		862.84240	0.86284	742.934	15.88	0	0.00	
€ / R	On	13/06/2014			Foreign Exchange Future	13.80	Put	785.73360	0.78573		680.94240	0.68094	785.734	15.88	0	0.00	
€ / R	On	13/06/2014			Foreign Exchange Future	13.81	Call	739.13600	0.73914		858.57020	0.85857	739.136	15.90	0	0.00	
€ / R	On	13/06/2014			Foreign Exchange Future	13.81	Put	791.93600	0.79194		686.67020	0.68667	791.936	15.90	0	0.00	
€ / R	On	15/09/2014			Foreign Exchange Future			13.97690	13.97690		14.21050	14.21050		16.14	0	0.00	
€ / R	On	15/09/2014			Foreign Exchange Future	14.34	Put	1,144.02050	1.14402		1,017.12530	1.01713	1,144.021	16.66	0	0.00	
€ / R	On	15/09/2014			Foreign Exchange Future	14.34	Call	780.92050	0.78092		887.62530	0.88763	780.921	16.66	0	0.00	
€ / R	On	15/09/2014			Foreign Exchange Future	14.35	Call	777.72990	0.77773		884.02030	0.88402	777.730	16.68	0	0.00	
€ / R	On	15/09/2014			Foreign Exchange Future	14.35	Put	1,150.82990	1.15083		1,023.52030	1.02352	1,150.830	16.68	0	0.00	
€ / R	On	15/09/2014			Foreign Exchange Future	14.36	Call	774.55470	0.77455		880.43200	0.88043	774.555	16.69	0	0.00	

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	14.36	Put	1,157.65470		1.15765		1,029.93200	1.02993	1,157.655	16.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.20710		14.20710		14.43030	14.43030		16.52	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,260.99140		1.26099		1,398.79290	1.39879	1,260.991	15.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	743.89140		0.74389		658.49290	0.65849	743.891	15.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,256.51030		1.25651		1,393.55930	1.39356	1,256.510	15.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	749.41030		0.74941		663.25930	0.66326	749.410	15.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,252.04790		1.25205		1,388.34990	1.38835	1,252.048	15.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	754.94790		0.75495		668.04990	0.66805	754.948	15.72	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.17904		107.17904		107.05612	107.05612			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,810.96000		3.81096		3,933.88000	3.93388	3,810.960		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,820.96000		3.82096		3,943.88000	3.94388	3,820.960		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,830.96000		3.83096		3,953.88000	3.95388	3,830.960		0.00	0	0.00
2038	On 07/11/2013	Bond Future			102.45365		102.45365		102.43829	102.43829			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	109.99	Put	7,536.35000		7.53635		7,551.71000	7.55171	7,536.350		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	7,546.35000		7.54635		7,561.71000	7.56171	7,546.350		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	7,556.35000		7.55635		7,571.71000	7.57171	7,556.350		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.18088		105.18088		105.16468	105.16468			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,809.12000		4.80912		4,825.32000	4.82532	4,809.120		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,819.12000		4.81912		4,835.32000	4.83532	4,819.120		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,829.12000		4.82912		4,845.32000	4.84532	4,829.120		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			402.70700		402.70700		400.34900	400.34900			0.00	0	0.00
AL37	On 06/02/2014	Index Future			407.99500		407.99500		405.57400	405.57400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			473.41100		473.41100		469.39400	469.39400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			479.62800		479.62800		475.52000	475.52000			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			426.16600		426.16600		422.22800	422.22800			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			431.76200		431.76200		427.73900	427.73900			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22140		9.22140		9.32480	9.32480		11.67	0.00	0	10,152.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	721.57640		0.72158		824.91910	0.82492	721.576	17.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.17640		0.00018		0.11910	0.00012	0.176	17.40	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	2.70030		0.00270		1.55650	0.00156	2.700	15.12	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	424.10030		0.42410		526.35650	0.52636	424.100	15.12	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	337.12820		0.33713		438.03800	0.43804	337.128	14.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	5.72820		0.00573		3.23800	0.00324	5.728	14.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	327.62130		0.32762		428.30260	0.42830	327.621	14.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	6.22130		0.00622		3.50260	0.00350	6.221	14.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	318.15490		0.31815		418.58850	0.41859	318.155	14.17	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	6.75490		0.00675		3.78850	0.00379	6.755	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	
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Call	43.48970	0.04349	88.73160	0.08873	43.490	12.50	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Put	122.08970	0.12209	63.93160	0.06393	122.090	12.50	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	0.06080	0.00006	0.10750	0.00011	0.061	20.84	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	1,078.66080	1.07866	975.30750	0.97531	1,078.661	20.84	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future			9.28870	9.28870	9.39490	9.39490		11.87	1,161,087.50	125	8,801.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Call	1,001.62680	1.00163	1,106.18840	1.10619	1,001.627	13.29	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Put	12.92680	0.01293	11.28840	0.01129	12.927	13.29	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Call	720.26440	0.72026	819.23110	0.81923	720.264	12.32	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Put	31.56440	0.03156	24.33110	0.02433	31.564	12.32	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Call	222.46600	0.22247	280.08440	0.28008	222.466	11.87	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Put	233.76600	0.23377	185.18440	0.18518	233.766	11.87	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Call	160.08720	0.16009	203.39400	0.20339	160.087	12.18	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Put	331.38720	0.33139	268.49400	0.26849	331.387	12.18	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Call	156.72810	0.15673	199.34910	0.19935	156.728	12.20	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Put	338.02810	0.33803	274.44910	0.27445	338.028	12.20	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Call	153.43060	0.15343	195.37160	0.19537	153.431	12.21	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Put	344.73060	0.34473	280.47160	0.28047	344.731	12.21	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Call	118.26900	0.11827	152.51330	0.15251	118.269	12.44	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Put	429.56900	0.42957	357.61330	0.35761	429.569	12.44	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Call	18.58660	0.01859	26.80320	0.02680	18.587	13.12	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Put	1,029.88660	1.02989	931.90320	0.93190	1,029.887	13.12	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Call	12.41030	0.01241	15.86020	0.01586	12.410	14.63	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Put	1,323.71030	1.32371	1,220.96020	1.22096	1,323.710	14.63	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future			9.36270	9.36270	9.47150	9.47150		12.03	28,088.10	3	3,841.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Call	273.60880	0.27361	322.57610	0.32258	273.609	12.23	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Put	400.90880	0.40091	341.07610	0.34108	400.909	12.23	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Call	269.78530	0.26979	318.22330	0.31822	269.785	12.24	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Put	407.08530	0.40709	346.72330	0.34672	407.085	12.24	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Put	413.30700	0.41331	352.42080	0.35242	413.307	12.26	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Call	266.00700	0.26601	313.92080	0.31392	266.007	12.26	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future			9.43540	9.43540	9.54820	9.54820		12.22	0.00	0	50.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Call	240.74380	0.24074	278.93730	0.27894	240.744	12.76	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Put	695.34380	0.69534	620.73730	0.62074	695.344	12.76	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Call	237.97130	0.23797	275.79360	0.27579	237.971	12.77	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Put	702.57130	0.70257	627.59360	0.62759	702.571	12.77	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Call	235.31410	0.23531	272.68200	0.27268	235.314	12.78	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Put	709.91410	0.70991	634.48200	0.63448	709.914	12.78	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future			9.52390	9.52390	9.64080	9.64080		12.35	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.54	Call	468.88630	0.46889	530.01900	0.53002	468.886	12.40	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.54	Put	484.98630	0.48499	429.21900	0.42922	484.986	12.40	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.55	Put	490.71770	0.49072	434.26950	0.43427	490.718	12.41	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.55	Call	464.61770	0.46462	525.06950	0.52507	464.618	12.41	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.56	Call	460.37870	0.46038	520.15380	0.52015	460.379	12.42	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.56	Put	496.47870	0.49648	439.35380	0.43935	496.479	12.42	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future			9.65550	9.65550	9.71890	9.71890		14.41	0.00	0	50.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Call	567.11040	0.56711	630.31000	0.63031	567.110	17.17	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Put	1.61040	0.00161	1.41000	0.00141	1.610	17.17	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Call	557.25480	0.55725	620.41940	0.62042	557.255	17.11	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Put	1.75480	0.00175	1.51940	0.00152	1.755	17.11	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.11	Call	547.41130	0.54741	610.53700	0.61054	547.411	17.06	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.11	Put	1.91130	0.00191	1.63700	0.00164	1.911	17.06	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future			9.76060	9.76060	9.82700	9.82700		15.17	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.94	Call	237.46200	0.23746	280.08450	0.28008	237.462	15.68	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.94	Put	416.86200	0.41686	393.08450	0.39308	416.862	15.68	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.95	Call	234.05650	0.23406	276.32360	0.27632	234.057	15.71	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.95	Put	423.45650	0.42346	399.32360	0.39932	423.457	15.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	230.69800		0.23070		272.60800	0.27261	230.698	15.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	430.09800		0.43010		405.60800	0.40561	430.098	15.73	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.87460		9.87460		9.94470	9.94470		14.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	400.12240		0.40012		444.05580	0.44406	400.122	15.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	465.52240		0.46552		439.35580	0.43936	465.522	15.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	471.62960		0.47163		444.97660	0.44498	471.630	15.10	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	396.22960		0.39623		439.67660	0.43968	396.230	15.10	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	392.37030		0.39237		435.54980	0.43555	392.370	15.12	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	477.77030		0.47777		450.84980	0.45085	477.770	15.12	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			114.71620		114.71620		-219.82390	-219.82390			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			440.83950		440.83950		526.42190	526.42190			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			495.11780		495.11780		634.95260	634.95260			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			210.87240		210.87240		320.77500	320.77500			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			113.18330		113.18330		231.20840	231.20840			0.00	0	5,000.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			13.36160		13.36160		56.27970	56.27970			0.00	0	2,830.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			15.87050		15.87050		31.13180	31.13180			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			36.17220		36.17220		49.88800	49.88800			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			313.21700		313.21700		838.26260	838.26260			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			108.10300		108.10300		153.75220	153.75220			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			23.31670		23.31670		36.29470	36.29470			0.00	0	12,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.68570		10.68570		10.81430	10.81430		14.36	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	846.13240		0.84613		974.81180	0.97481	846.132	18.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.43240		0.00043		0.51180	0.00051	0.432	18.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	836.16870		0.83617		964.84340	0.96484	836.169	18.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.46870		0.00047		0.54340	0.00054	0.469	18.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	826.20790		0.82621		954.87690	0.95488	826.208	18.87	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.50790		0.00051		0.57690	0.00058	0.508	18.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.83340		10.83340		10.96620	10.96620		15.24	270,835.00	25	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	359.76970		0.35977		454.07250	0.45407	359.770	15.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	316.36970		0.31637		277.87250	0.27787	316.370	15.11	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	355.22970		0.35523		448.91230	0.44891	355.230	15.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	321.82970		0.32183		282.71230	0.28271	321.830	15.13	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	350.73770		0.35074		443.79840	0.44380	350.738	15.15	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	327.33770		0.32734		287.59840	0.28760	327.338	15.15	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			10.99580		10.99580		11.13350	11.13350		15.42	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	386.59940		0.38660		470.76160	0.47076	386.599	16.15	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	680.79940		0.68080		627.26160	0.62726	680.799	16.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	383.52450		0.38352		467.21990	0.46722	383.524	16.18	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	687.72450		0.68772		633.71990	0.63372	687.724	16.18	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	380.47950		0.38048		463.70600	0.46371	380.479	16.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	694.67950		0.69468		640.20600	0.64021	694.679	16.21	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64050		1.64050		1.67060	1.67060		14.78	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,505.07270		0.15051		1,806.26850	0.18063	1,505.073	17.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.07270		0.00001		0.26850	0.00003	0.073	17.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,405.18150		0.14052		1,706.37620	0.17064	1,405.181	18.05	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.18150		0.00002		0.37620	0.00004	0.181	18.05	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,305.31910		0.13053		1,606.52910	0.16065	1,305.319	17.71	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.31910		0.00003		0.52910	0.00005	0.319	17.71	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65440		1.65440		1.68500	1.68500		15.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	559.58350		0.05596		748.13160	0.07481	559.583	15.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	515.58350		0.05156		398.13160	0.03981	515.583	15.74	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	517.58560		0.05176		694.86780	0.06949	517.586	15.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	573.58560		0.05736		444.86780	0.04449	573.586	15.92	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	478.48960		0.04785		644.54570	0.06445	478.490	16.10	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	634.48960		0.06345		494.54570	0.04945	634.490	16.10	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66870		1.66870		1.70030	1.70030		15.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	685.87920		0.06859		853.79910	0.08538	685.879	16.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	898.87920		0.08989		750.79910	0.07508	898.879	16.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	962.67370		0.09627		805.65340	0.08057	962.674	16.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	649.67370		0.06497		808.65340	0.08087	649.674	16.35	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	615.34320		0.06153		768.20680	0.07682	615.343	16.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,028.34320		0.10283		865.20680	0.08652	1,028.343	16.48	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.92231		107.92231		107.90571	107.90571			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,067.69000		2.06769		2,084.29000	2.08429	2,067.690		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,077.69000		2.07769		2,094.29000	2.09429	2,077.690		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,087.69000		2.08769		2,104.29000	2.10429	2,087.690		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 07/11/2013	Bond Future			9.77136		81.43920		9.95309	80.12313			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	10,325.04000		10.32504		11,641.11000	11.64111	10,325.040		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	10,236.76000		10.23676		11,552.83000	11.55283	10,236.760		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	10,148.61000		10.14861		11,464.68000	11.46468	10,148.610		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.89650		82.50865		10.08543	81.16891			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	2,627.52000		2.62752		3,967.26000	3.96726	2,627.520		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	2,551.99000		2.55199		3,891.73000	3.89173	2,551.990		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	2,476.57000		2.47657		3,816.31000	3.81631	2,476.570		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			425.54600		425.54600		421.71100	421.71100			0.00	0	116.00
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	204,440.00000		20.44400		42,790.00000	24.27900	204,440.000		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	204,540.00000		20.45400		42,890.00000	24.28900	204,540.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	204,640.00000		20.46400		42,990.00000	24.29900	204,640.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			431.13500		431.13500		427.21600	427.21600			0.00	0	269.00
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	88,550.00000		8.85500		127,740.00000	12.77400	88,550.000		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	88,650.00000		8.86500		127,840.00000	12.78400	88,650.000		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	88,750.00000		8.87500		127,940.00000	12.79400	88,750.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			192.04300		192.04300		191.83100	191.83100			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			194.58800		194.58800		194.35900	194.35900			0.00	0	173.00
ILBI	On 07/11/2013	Index Future			519.41700		519.41700		519.61300	519.61300			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			526.43500		526.43500		526.63400	526.63400			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.16000		94.84000		5.18000	94.82000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.21000		94.79000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.26000		94.74000		5.34000	94.66000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.31000		94.69000		5.40000	94.60000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.38000		94.62000		5.52000	94.48000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.57000		94.43000		5.74000	94.26000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.70000		94.30000		5.88000	94.12000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.15000		93.85000		6.34000	93.66000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.49000		93.51000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.81000		93.19000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.13000		92.87000		7.36000	92.64000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.42000		92.58000		7.66000	92.34000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.01020		8.01020		8.06460	8.06460		13.05	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	421.85360		0.42185		476.15530	0.47616	421.854		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	1.65360		0.00165		1.55530	0.00156	1.654		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	412.03300		0.41203		466.30690	0.46631	412.033		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	1.83300		0.00183		1.70690	0.00171	1.833		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	402.23330		0.40223		456.47260	0.45647	402.233		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	2.03330		0.00203		1.87260	0.00187	2.033		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.07990		8.07990		8.13350	8.13350			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	159.33860		0.15934		190.27890	0.19028	159.339		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	219.43860		0.21944		196.77890	0.19678	219.439		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	155.67760		0.15568		185.55620	0.18556	155.678		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	225.77760		0.22578		202.05620	0.20206	225.778	11.25	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	152.09420		0.15209		181.50150	0.18150	152.094	11.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	232.19420		0.23219		208.00150	0.20800	232.194	11.29	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.13880		8.13880		8.19530	8.19530		12.91	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	303.04730		0.30305		340.18310	0.34018	303.047	12.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	304.24730		0.30425		284.88310	0.28488	304.247	12.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	309.65680		0.30966		289.98790	0.28999	309.657	12.91	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	298.45680		0.29846		335.28790	0.33529	298.457	12.91	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	294.35190		0.29435		330.44670	0.33045	294.352	12.93	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	315.55190		0.31555		295.14670	0.29515	315.552	12.93	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.87490		9.87490	0.10126	9.80140	9.80140		20.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	663.24160		0.06632	0.10126	589.04260	0.05890	663.242	20.21	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,314.24160		0.23142	0.10126	2,975.04260	0.29750	2,314.242	20.21	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	632.03470		0.06320	0.10126	563.12950	0.05631	632.035	20.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,383.03470		0.23830	0.10126	3,049.12950	0.30491	2,383.035	20.19	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	601.89300		0.06019	0.10126	538.08600	0.05381	601.893	20.16	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	2,452.89300		0.24529	0.10126	3,124.08600	0.31241	2,452.893	20.16	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.87030		9.87030	0.10126	9.79680	9.79680		17.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	4,560.20840		0.45602	0.10126	4,191.45480	0.41915	4,560.208	17.75	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,757.20840		0.27572	0.10126	3,123.45480	0.31235	2,757.208	17.75	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	4,497.22550		0.44972	0.10126	4,132.10520	0.41321	4,497.225	17.71	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,794.22550		0.27942	0.10126	3,164.10520	0.31641	2,794.225	17.71	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	4,434.62930		0.44346	0.10126	4,073.15300	0.40732	4,434.629	17.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,831.62930		0.28316	0.10126	3,205.15300	0.32052	2,831.629	17.68	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.14868		98.97978		8.29577	98.05470			0.00	0	11,802.00
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	11,262.35000		11.26235		12,187.43000	12.18743	11,262.350		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	11,189.62000		11.18962		12,114.70000	12.11470	11,189.620		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	11,116.94000		11.11694		12,042.02000	12.04202	11,116.940		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.26311		100.27961		8.41763	99.33458			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	7.84	Put	2,649.60000		2.64960		3,594.63000	3.59463	2,649.600		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	2,585.92000		2.58592		3,530.95000	3.53095	2,585.920		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	2,522.28000		2.52228		3,467.31000	3.46731	2,522.280		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.44231		114.20232		6.58453	113.93999		3.05	0.00	0	30,785.00
R157	On 07/11/2013	Bond Future	5.59	Call	91.14000		0.09114		63.63000	0.06363	91.140	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,680.64000		1.68064		1,915.46000	1.91546	1,680.640	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	93.58000		0.09358		65.43000	0.06543	93.580	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,664.26000		1.66426		1,898.44000	1.89844	1,664.260	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	96.07000		0.09607		67.27000	0.06727	96.070	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,647.93000		1.64793		1,881.46000	1.88146	1,647.930	2.97	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.65296		115.70202		6.82633	115.42719		2.86	0.00	0	200.00
R157	On 06/02/2014	Bond Future	5.64	Call	265.72000		0.26572		211.53000	0.21153	265.720	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,890.45000		1.89045		2,111.09000	2.11109	1,890.450	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	269.26000		0.26926		214.49000	0.21449	269.260	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,877.79000		1.87779		2,097.85000	2.09785	1,877.790	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	272.83000		0.27283		217.47000	0.21747	272.830	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,865.17000		1.86517		2,084.64000	2.08464	1,865.170	2.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.87429		110.48332		7.12380	110.15061		2.57	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
R157	On 08/05/2014	Bond Future	5.19	Call	191.87000		0.19187		144.70000	0.14470	191.870	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,476.11000		2.47611	2,761.65000	2.76165	2,476.110	2,476.110	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,464.52000		2.46452	2,749.61000	2.74961	2,464.520	2,464.520	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	194.04000		0.19404	146.42000	0.14642	194.040	194.040	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	196.23000		0.19623	148.16000	0.14816	196.230	196.230	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,452.95000		2.45295	2,737.59000	2.73759	2,452.950	2,452.950	2.51	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.17960		112.01328	7.53928	111.62400			2.29	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	740.57000		0.74057	588.52000	0.58852	740.570	740.570	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,219.23000		1.21923	1,456.46000	1.45646	1,219.230	1,219.230	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	745.14000		0.74514	592.41000	0.59241	745.140	745.140	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,212.88000		1.21288	1,449.43000	1.44943	1,212.880	1,212.880	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	749.72000		0.74972	596.31000	0.59631	749.720	749.720	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,206.54000		1.20654	1,442.41000	1.44241	1,206.540	1,206.540	2.24	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 07/11/2013	Bond Future			8.47028		119.99715	8.62700	118.64684			15.28	16,799,601.00	140	58,423.00
R186	On 07/11/2013	Bond Future	6.50	Call	22.72000		0.02272	13.82000	0.01382	22.720	22.720	14.99	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	19,071.06000		19.07106	20,412.47000	20.41247	19,071.060	19,071.060	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	54.93000		0.05493	34.62000	0.03462	54.930	54.930	14.99	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,456.86000		16.45686	17,786.86000	17.78686	16,456.860	16,456.860	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,378.55000		1.37855	1,032.03000	1.03203	1,378.550	1,378.550	15.06	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,567.50000		5.56750	6,571.29000	6.57129	5,567.500	5,567.500	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,697.00000		4.69700	5,624.88000	5.62488	4,697.000	4,697.000	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,776.98000		1.77698	1,354.55000	1.35455	1,776.980	1,776.980	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,808.13000		1.80813	1,380.05000	1.38005	1,808.130	1,808.130	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,638.23000		4.63823	5,560.46000	5.56046	4,638.230	4,638.230	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,839.65000		1.83965	1,405.88000	1.40588	1,839.650	1,839.650	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,579.93000		4.57993	5,496.47000	5.49647	4,579.930	4,579.930	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,075.38000		4.07538	4,939.63000	4.93963	4,075.380	4,075.380	15.13	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,139.24000		2.13924	1,653.18000	1.65318	2,139.240	2,139.240	15.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,127.90000		3.12790	2,489.56000	2.48956	3,127.900	3,127.900	15.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,870.12000		2.87012	3,582.09000	3.58209	2,870.120	2,870.120	15.21	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,333.00000		4.33300	3,542.14000	3.54214	4,333.000	4,333.000	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,938.42000		1.93842	2,497.87000	2.49787	1,938.420	1,938.420	15.28	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,738.28000		5.73828	4,807.12000	4.80712	5,738.280	5,738.280	15.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,262.33000		1.26233	1,681.48000	1.68148	1,262.330	1,262.330	15.40	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.57687		116.28345	8.74048	114.90635			15.52	0.00	0	101.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,908.10000		1.90810	1,559.09000	1.55909	1,908.100	1,908.100	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,331.42000		9.33142	10,359.51000	10.35951	9,331.420	9,331.420	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,931.30000		1.93130	1,578.95000	1.57895	1,931.300	1,931.300	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,262.02000		9.26202	10,286.77000	10.28677	9,262.020	9,262.020	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,955.47000		1.95547	1,599.70000	1.59970	1,955.470	1,955.470	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,193.68000		9.19368	10,215.01000	10.21501	9,193.680	9,193.680	15.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.68095		117.88266	8.85755	116.43085			15.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,392.62000		1.39262	1,146.46000	1.14646	1,392.620	1,392.620	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,733.47000		15.73347	16,939.12000	16.93912	15,733.470	15,733.470	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,408.03000		1.40803	1,159.62000	1.15962	1,408.030	1,408.030	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,651.14000		15.65114	16,854.54000	16.85454	15,651.140	15,651.140	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,569.04000		15.56904	16,770.19000	16.77019	15,569.040	15,569.040	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,423.56000		1.42356	1,172.90000	1.17290	1,423.560	1,423.560	14.83	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.78754		114.22349	8.97754	112.69813			15.08	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,753.05000		4.75305	4,135.19000	4.13519	4,753.050	4,753.050	14.90	0.00	0	0.00

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 07/08/2014	Bond Future	8.29	Put	8,888.49000	8.88849	9,795.99000	9.79599	8,888.490	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,785.88000	4.78588	4,165.00000	4.16500	4,785.880	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,836.14000	8.83614	9,740.62000	9.74062	8,836.140	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,818.83000	4.81883	4,194.95000	4.19495	4,818.830	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,783.99000	8.78399	9,685.47000	9.68547	8,783.990	14.90	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			274.71374	274.71374	274.67772	274.67772			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	5,276.26000	5.27626	5,312.28000	5.31228	5,276.260		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	5,286.26000	5.28626	5,322.28000	5.32228	5,286.260		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	5,296.26000	5.29626	5,332.28000	5.33228	5,296.260		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 07/11/2013	Bond Future			5.38879	106.99710	5.51815	106.85624		1.95	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	104.86000	0.10486	79.08000	0.07908	104.860		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	760.54000	0.76054	875.62000	0.87562	760.540		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	107.27000	0.10727	80.99000	0.08099	107.270		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	751.95000	0.75195	866.53000	0.86653	751.950		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	109.72000	0.10972	82.95000	0.08295	109.720		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	743.40000	0.74340	857.49000	0.85749	743.400		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.41589	103.99429	5.59426	103.84339		1.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	364.94000	0.36494	302.84000	0.30284	364.940		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	514.09000	0.51409	602.89000	0.60289	514.090		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	368.72000	0.36872	306.17000	0.30617	368.720		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	509.38000	0.50938	597.73000	0.59773	509.380		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	372.52000	0.37252	309.51000	0.30951	372.520		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	504.69000	0.50469	592.58000	0.59258	504.690		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.36353	105.42446	5.70176	105.22115		1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	281.20000	0.28120	213.71000	0.21371	281.200		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	657.93000	0.65793	793.75000	0.79375	657.930		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	654.09000	0.65409	789.51000	0.78951	654.090		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	283.42000	0.28342	215.53000	0.21553	283.420		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	285.65000	0.28565	217.37000	0.21737	285.650		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	650.26000	0.65026	785.29000	0.78529	650.260		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.16695	102.47467	5.87351	102.22018		0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	387.58000	0.38758	269.57000	0.26957	387.580		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	343.17000	0.34317	479.65000	0.47965	343.170		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	389.45000	0.38945	271.04000	0.27104	389.450		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	341.43000	0.34143	477.51000	0.47751	341.430		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	391.32000	0.39132	272.52000	0.27252	391.320		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	339.70000	0.33970	475.39000	0.47539	339.700	0.93	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 07/11/2013	Bond Future			199.87762	199.87762	199.84793	199.84793			0.00	0	43,251.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	9,112.38000		9.11238	9,142.07000	9.14207		9,112.380		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	9,122.38000		9.12238	9,152.07000	9.15207		9,122.380		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	9,132.38000		9.13238	9,162.07000	9.16207		9,132.380		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 07/11/2013	Bond Future			7.25907		104.57539	7.40146	104.09727			5.90	0.00	0	19,784.00
R203	On 07/11/2013	Bond Future	5.71	Call	16.03000		0.01603	9.82000	0.00982		16.030	5.77	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,397.84000		5.39784	5,869.75000	5.86975		5,397.840	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	43.46000		0.04346	27.91000	0.02791		43.460	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,427.50000		4.42750	4,890.07000	4.89007		4,427.500	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	44.94000		0.04494	28.90000	0.02890		44.940	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,393.55000		4.39355	4,855.63000	4.85563		4,393.550	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	46.46000		0.04646	29.93000	0.02993		46.460	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,359.66000		4.35966	4,821.25000	4.82125		4,359.660	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,345.87000		102.34587	101,867.75000	101.86775		102,345.870	6.08	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	6.08	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.42301		105.94867	7.57986	105.45599			5.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	178.71000		0.17871	134.98000	0.13498		178.710	5.33	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,951.27000		4.95127	5,400.22000	5.40022		4,951.270	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	250.07000		0.25007	191.75000	0.19175		250.070	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,391.93000		4.39193	4,826.29000	4.82629		4,391.930	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	254.38000		0.25438	195.21000	0.19521		254.380	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,363.17000		4.36317	4,796.68000	4.79668		4,363.170	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	258.76000		0.25876	198.72000	0.19872		258.760	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,334.49000		4.33449	4,767.13000	4.76713		4,334.490	5.33	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.58230		103.24389	7.76980	102.69465			5.40	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	244.91000		0.24491	189.60000	0.18960		244.910	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,841.53000		5.84153	6,335.46000	6.33546		5,841.530	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	248.27000		0.24827	192.32000	0.19232		248.270	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,813.51000		5.81351	6,306.80000	6.30680		5,813.510	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	251.68000		0.25168	195.07000	0.19507		251.680	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,785.54000		5.78554	6,278.17000	6.27817		5,785.540	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,542.79000		1.54279	1,306.32000	1.30632		1,542.790	5.33	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,080.32000		2.08032	2,393.09000	2.39309		2,080.320	5.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.76076		104.67340	7.98348	104.06834			5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,456.67000		1.45667	1,225.64000	1.22564		1,456.670	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,750.49000		2.75049	3,124.52000	3.12452		2,750.490	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,467.92000		1.46792	1,235.63000	1.23563		1,467.920	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,734.04000		2.73404	3,106.81000	3.10681		2,734.040	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,479.21000		1.47921	1,245.66000	1.24566		1,479.210	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,717.65000		2.71765	3,089.16000	3.08916		2,717.650	5.07	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
R2037	On 07/11/2013	Bond Future			9.31313		94.70228	9.48937	93.16328				0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	851.11000		0.85111	0.00000	0.00000		851.110		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	687.89000	0.68789		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	938.25000		0.93825	0.00000	0.00000		938.250		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	600.75000	0.60075		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	1,025.25000		1.02525	0.00000	0.00000		1,025.250		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000	0.00000		513.75000	0.51375		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.41724	91.68920		9.60016	90.12261				0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	411.81000	0.41181		1,978.40000	1.97840		411.810		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	324.38000	0.32438		1,890.97000	1.89097		324.380		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	237.09000	0.23709		1,803.68000	1.80368		237.090		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.52014	92.95046		9.71436	91.31840				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	1,295.24000	1.29524		2,927.30000	2.92730		1,295.240		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	1,208.04000	1.20804		2,840.10000	2.84010		1,208.040		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	1,120.98000	1.12098		2,753.04000	2.75304		1,120.980		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.46523	105.37172		7.61052	104.75783			7.69	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	90.87000	0.09087		60.34000	0.06034		90.870	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,227.12000	5.22712		5,810.48000	5.81048		5,227.120	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	93.64000	0.09364		62.28000	0.06228		93.640	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,184.87000	5.18487		5,767.40000	5.76740		5,184.870	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	96.48000	0.09648		64.27000	0.06427		96.480	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,142.71000	5.14271		5,724.39000	5.72439		5,142.710	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	558.24000	0.55824		413.34000	0.41334		558.240	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,554.76000	2.55476		3,023.75000	3.02375		2,554.760	7.57	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.60047	102.72540		7.75701	102.09539			7.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	420.50000	0.42050		329.80000	0.32980		420.500	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,458.08000	5.45808		5,997.39000	5.99739		5,458.080	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	427.10000	0.42710		335.22000	0.33522		427.100	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,421.83000	5.42183		5,959.96000	5.95996		5,421.830	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	433.79000	0.43379		340.70000	0.34070		433.790	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,385.69000	5.38569		5,922.61000	5.92261		5,385.690	7.40	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.73575	104.13803		7.91570	103.44996			7.33	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	457.68000	0.45768		366.68000	0.36668		457.680	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,233.52000	7.23352		7,830.59000	7.83059		7,233.520	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	463.33000	0.46333		371.39000	0.37139		463.330	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,197.62000	7.19762		7,793.75000	7.79375		7,197.620	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	469.04000	0.46904		376.15000	0.37615		469.040	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,161.79000	7.16179		7,756.97000	7.75697		7,161.790	7.19	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.88220	101.54840		8.08786	100.80317			7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,082.67000	2.08267		1,787.11000	1.78711		2,082.670	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,708.25000	3.70825		4,157.92000	4.15792		3,708.250	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,097.77000	2.09777		1,800.71000	1.80071		2,097.770	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,686.24000	3.68624		4,134.41000	4.13441		3,686.240	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,112.95000	2.11295		1,814.37000	1.81437		2,112.950	7.22	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,664.32000	3.66432		4,110.97000	4.11097		3,664.320	7.22	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 15/01/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			7.79183		99.73235		7.94603	99.00294		9.55	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	154.64000		0.15464	104.13000	0.10413		154.640	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,567.63000		5.56763	6,246.53000	6.24653		5,567.630	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	158.87000		0.15887	107.14000	0.10714		158.870	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,521.10000		5.52110	6,198.78000	6.19878		5,521.100	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	163.20000		0.16320	110.22000	0.11022		163.200	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,474.71000		5.47471	6,151.14000	6.15114		5,474.710	9.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.92186		97.40289		8.08610	96.65613		9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	478.13000		0.47813	373.14000	0.37314		478.130	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,556.97000		6.55697	7,198.74000	7.19874		6,556.970	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	485.40000		0.48540	379.08000	0.37908		485.400	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,515.04000		6.51504	7,155.48000	7.15548		6,515.040	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	492.77000		0.49277	385.10000	0.38510		492.770	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,473.25000		6.47325	7,112.34000	7.11234		6,473.250	9.17	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.05392		98.74251		8.23816	97.93857		9.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	493.50000		0.49350	395.30000	0.39530		493.500	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,109.12000		9.10912	9,814.86000	9.81486		9,109.120	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	499.46000		0.49946	400.26000	0.40026		499.460	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,066.42000		9.06642	9,771.16000	9.77116		9,066.420	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	505.47000		0.50547	405.26000	0.40526		505.470	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,023.79000		9.02379	9,727.52000	9.72752		9,023.790	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.19520		96.46924		8.40112	95.60871		9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,442.66000		2.44266	2,104.97000	2.10497		2,442.660	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,594.50000		4.59450	5,117.34000	5.11734		4,594.500	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,459.63000		2.45963	2,120.28000	2.12028		2,459.630	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,568.31000		4.56831	5,089.49000	5.08949		4,568.310	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,476.68000		2.47668	2,135.66000	2.13566		2,476.680	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,542.22000		4.54222	5,061.73000	5.06173		4,542.220	9.16	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.90597		94.41341		8.05907	93.60726		11.08	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	156.85000		0.15685	104.75000	0.10475		156.850	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,301.45000		6.30145	7,055.50000	7.05550		6,301.450	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	161.26000		0.16126	107.86000	0.10786		161.260	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,248.63000		6.24863	7,001.38000	7.00138		6,248.630	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	165.78000		0.16578	111.05000	0.11105		165.780	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,195.97000		6.19597	6,947.39000	6.94739		6,195.970	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	847.45000		0.84745	630.73000	0.63073		847.450	10.97	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,027.31000		3.02731	3,616.74000	3.61674		3,027.310	10.97	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.02418		95.65318		8.18587	94.82911		10.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	541.41000		0.54141	424.55000	0.42455		541.410	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,418.12000		7.41812	8,125.33000	8.12533		7,418.120	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	549.63000		0.54963	431.28000	0.43128		549.630	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,370.43000		7.37043	8,076.15000	8.07615		7,370.430	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	557.95000		0.55795	438.10000	0.43810		557.950	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,322.88000		7.32288	8,027.10000	8.02710		7,322.880	10.52	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.13876		93.57157		8.31737	92.69109		10.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	510.89000		0.51089	407.76000	0.40776		510.890	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,260.97000		10.26097	11,038.32000	11.03832		10,260.970	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	517.34000		0.51734	413.11000	0.41311		517.340	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,211.41000		10.21141	10,987.66000	10.98766		10,211.410	10.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.31	Put	10,161.93000		10.16193	10,937.07000	10.93707		10,161.930	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	523.85000		0.52385	418.51000	0.41851		523.850	10.45	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.25908		94.86715	8.45563	93.93095			10.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,652.63000		2.65263	2,282.26000	2.28226		2,652.630	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,934.88000		4.93488	5,500.71000	5.50071		4,934.880	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,672.34000		2.67234	2,300.04000	2.30004		2,672.340	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,905.22000		4.90522	5,469.12000	5.46912		4,905.220	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,692.14000		2.69214	2,317.91000	2.31791		2,692.140	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,875.69000		4.87569	5,437.66000	5.43766		4,875.690	10.04	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 07/11/2013	Bond Future			9.15305		73.28799	9.32894	72.00958			23.05	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,299.19000		1.29919	962.22000	0.96222		1,299.190	22.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,161.25000		5.16125	6,102.69000	6.10269		5,161.250	22.81	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,640.69000		1.64069	1,236.37000	1.23637		1,640.690	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,396.25000		4.39625	5,270.34000	5.27034		4,396.250	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,667.10000		1.66710	1,257.79000	1.25779		1,667.100	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,344.58000		4.34458	5,213.68000	5.21368		4,344.580	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,693.78000		1.69378	1,279.46000	1.27946		1,693.780	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,293.30000		4.29330	5,157.39000	5.15739		4,293.300	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,132.07000		3.13207	2,485.51000	2.48551		3,132.070	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,422.98000		2.42298	3,054.83000	3.05483		2,422.980	23.05	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,737.23000		3.73723	3,011.60000	3.01160		3,737.230	23.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,952.42000		1.95242	2,505.20000	2.50520		1,952.420	23.14	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	1,680.33000		1.68033	2,182.13000	2.18213		1,680.330	23.20	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Put	4,168.17000		4.16817	3,391.56000	3.39156		4,168.170	23.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,087.55000		5.08755	4,215.25000	4.21525		5,087.550	23.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,226.59000		1.22659	1,632.70000	1.63270		1,226.590	23.32	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.24834		74.25035	9.43041	72.94954			22.69	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,236.44000		2.23644	1,836.35000	1.83635		2,236.440	22.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,672.05000		7.67205	8,572.77000	8.57277		7,672.050	22.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,260.56000		2.26056	1,857.20000	1.85720		2,260.560	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,615.04000		7.61504	8,512.49000	8.51249		7,615.040	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,284.84000		2.28484	1,878.20000	1.87820		2,284.840	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,558.33000		7.55833	8,452.50000	8.45250		7,558.330	22.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.34004		72.12612	9.53267	70.77279			22.80	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,670.34000		13.67034	14,745.78000	14.74578		13,670.340	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,584.40000		1.58440	1,306.51000	1.30651		1,584.400	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,600.30000		1.60030	1,320.15000	1.32015		1,600.300	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,595.58000		13.59558	14,668.76000	14.66876		13,595.580	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,616.31000		1.61631	1,333.89000	1.33389		1,616.310	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,521.07000		13.52107	14,591.98000	14.59198		13,521.070	22.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.43298		73.12484	9.63640	71.71950			22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,965.20000		4.96520	4,338.54000	4.33854		4,965.200	22.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	7,809.63000		7.80963	8,588.31000	8.58831		7,809.630	22.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,995.28000		4.99528	4,366.01000	4.36601		4,995.280	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	7,765.13000		7.76513	8,541.20000	8.54120		7,765.130	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,025.44000		5.02544	4,393.57000	4.39357		5,025.440	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	7,720.83000		7.72083	8,494.30000	8.49430		7,720.830	22.11	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00

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/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future		152.47710	152.47710		151.71667	151.71667			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	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	7,512.90000	7.51290	8,273.33000	8.27333	7,512.900		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	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	7,522.90000	7.52290	8,283.33000	8.28333	7,522.900		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	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	7,532.90000	7.53290	8,293.33000	8.29333	7,532.900		0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future		128.35417	128.35417		128.34281	128.34281			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,635.83000	1.63583	1,647.19000	1.64719	1,635.830		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,645.83000	1.64583	1,657.19000	1.65719	1,645.830		0.00	0	0.00
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	1,655.83000	1.65583	1,667.19000	1.66719	1,655.830		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 07/11/2013	Bond Future		128.20482	128.20482		127.85228	127.85228			0.00	0	21,791.00
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	132.99	Put	4,785.18000	4.78518	5,137.72000	5.13772	4,785.180		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	4,795.18000	4.79518	5,147.72000	5.14772	4,795.180		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	4,805.18000	4.80518	5,157.72000	5.15772	4,805.180		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 07/11/2013	Bond Future		9.01830	83.87915		9.18432	82.64069		19.55	0.00	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,369.49000	1.36949	1,022.45000	1.02245	1,369.490	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,695.00000	4.69500	5,586.42000	5.58642	4,695.000	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,394.00000	1.39400	1,042.11000	1.04211	1,394.000	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,639.65000	4.63965	5,526.22000	5.52622	4,639.650	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,418.80000	1.41880	1,062.03000	1.06203	1,418.800	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,584.71000	4.58471	5,466.40000	5.46640	4,584.710	19.31	0.00	0	0.00
R213	On 06/02/2014	Bond Future		9.12283	84.98071		9.29518	83.71933		20.15	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,982.57000	1.98257	1,635.22000	1.63522	1,982.570	19.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,502.61000	8.50261	9,416.64000	9.41664	8,502.610	19.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,005.02000	2.00502	1,654.64000	1.65464	2,005.020	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,442.38000	8.44238	9,353.38000	9.35338	8,442.380	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,027.64000	2.02764	1,674.23000	1.67423	2,027.640	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,382.43000	8.38243	9,290.40000	9.29040	8,382.430	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.21958	82.61034		9.40290	81.29235		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,460.90000	1.46090	1,210.93000	1.21093	1,460.900	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,242.73000	14.24273	15,310.75000	15.31075	14,242.730	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,475.82000	1.47582	1,223.77000	1.22377	1,475.820	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,167.95000	14.16795	15,233.89000	15.23389	14,167.950	19.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	1,490.85000	1.49085	1,236.71000	1.23671	1,490.850	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,093.40000	14.09340	15,157.25000	15.15725	14,093.400	19.75	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.31940	83.75419	9.51413	82.37973		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,776.73000	4.77673	4,191.56000	4.19156	4,776.730	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,311.97000	8.31197	9,101.26000	9.10126	8,311.970	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,806.38000	4.80638	4,218.69000	4.21869	4,806.380	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,265.61000	8.26561	9,052.38000	9.05238	8,265.610	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,836.13000	4.83613	4,245.91000	4.24591	4,836.130	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,219.44000	8.21944	9,003.68000	9.00368	8,219.440	19.59	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 07/11/2013	Bond Future			9.30970	73.62992	9.49076	72.28750		23.06	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	116.56000	0.11656	73.11000	0.07311	116.560	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,278.88000	13.27888	14,577.85000	14.57785	13,278.880	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	120.10000	0.12010	75.45000	0.07545	120.100	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	13,183.27000	13.18327	14,481.04000	14.48104	13,183.270	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	123.72000	0.12372	77.84000	0.07784	123.720	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	13,087.94000	13.08794	14,384.48000	14.38448	13,087.940	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.40844	74.59685	9.59610	73.23111		23.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,192.05000	3.19205	2,663.70000	2.66370	3,192.050	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,403.77000	6.40377	7,241.16000	7.24116	6,403.770	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,221.70000	3.22170	2,689.81000	2.68981	3,221.700	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,353.86000	6.35386	7,187.71000	7.18771	6,353.860	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,251.51000	3.25151	2,716.07000	2.71607	3,251.510	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,304.26000	6.30426	7,134.56000	7.13456	6,304.260	23.51	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 07/11/2013	Bond Future			9.31532	95.93908	9.49145	94.25305			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,582.08000	16.58208	18,268.11000	18.26811	16,582.080		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	16,452.75000	16.45275	18,138.78000	18.13878	16,452.750		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	16,323.68000	16.32368	18,009.71000	18.00971	16,323.680		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.41514	97.19900	9.59800	95.48323			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	3,197.73000	3.19773	4,913.50000	4.91350	3,197.730		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	3,096.46000	3.09646	4,812.23000	4.81223	3,096.460		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	2,995.38000	2.99538	4,711.15000	4.71115	2,995.380		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,444.37000	19,444.37000	19,754.44000	19,754.44000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,678.78000	19,678.78000	19,996.64000	19,996.64000			0.00	0	0.00

Total for Derivatives : **1,877,646,803.60** **179,828** **2 584 236.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.15164			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	7.15000	107.29317		7.15000	107.27268			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40135			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.70500	106.79111		8.70500	106.76638			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.28373			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.39364			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.57000	97.40046		9.57000	97.37573			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.50000	104.55127		7.50000	104.53035			0.00	0	4,600,000.00
AB07	On 07/03/2014	Spot Bond	6.62500	101.15037		6.62500	101.13259			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.71487			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.99000	107.57044		8.99000	107.54474			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.35222			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.82000	133.26479		0.82000	133.24886			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.43000	129.11595		2.43000	258.22959			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28310			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25556			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46602			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87936			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.87375			0.00	0	3,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.86990			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.76000	110.85948		7.76000	105.09250			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.76877			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.22500	106.53691		7.22500	106.51636			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.37317			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57910			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28083			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.23696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34664			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.51144			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.75623			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.32500	106.35256		6.32500	99.84428			0.00	0	600,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.85895			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.34771			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35363			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	131.50426		5.27000	131.47288			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	122.76902		3.10000	122.74682			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	116.66505		2.77000	116.64492			0.00	0	3,000,000.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.24025		4.42000	98.21901			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.13500	102.31265		6.13500	98.65005			22,086,000,000.00	3,600,000	1,800,000.00
ABLS2A	On 13/07/2016	Spot Bond		11.29000	112.46337		11.29000	112.42981			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.78593			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78269			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.88046			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.05827			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	109.50775		4.07000	109.48503			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.73293		100.00000	30.65847			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.17000	161.43992		2.17000	161.41467			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.82147		2.76000	152.79512			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.20000	163.04827		2.20000	163.02265			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.44000	158.67567		2.44000	158.64971			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.28625	70.54167		8.28625	70.51687			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.28625	70.54167		8.28625	70.51687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.69000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54582			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.68000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.41000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.88000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.78000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.49000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15928			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.00349			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.76500	104.33048		6.76500	104.31152			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	110.77000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	85.72000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.22000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30173			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.29000	111.27912		7.29000	111.25747			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07118			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.12000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	91.00509		2.96000	96.53258			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.07000	95.68153		3.07000	139.43342			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.04000	107.06481		3.04000	181.31211			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	82.18000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.82500	87.61866		9.82500	87.60339			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
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.68000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.76720			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.39000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.01000	105.11270		10.01000	105.84921			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.95500	106.08847		9.95500	106.26005			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.15000	89.68334		9.15000	90.11210			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.11000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			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		0.00000	100.00000			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
ABN87	On 21/12/2026	Spot Bond		10.05000	103.86506		10.05000	105.55189			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.59000	109.52168		8.59000	104.56455			0.00	0	100,000.00
ABS5	On 01/05/2015	Spot Bond		7.10000	104.81104		7.10000	104.79117			28,400,000,000.00	4,000,000	25,978,300.00
ABS6	On 01/06/2020	Spot Bond		9.19000	97.37893		9.19000	97.35502			0.00	0	100,000.00
ABS7	On 11/09/2026	Spot Bond		10.21000	89.97431		10.21000	89.94997			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.75000	108.16949		7.75000	103.46891			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.52000	127.73135		1.52000	127.71362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond		2.24000	131.11579		2.24000	262.23058			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.26898		0.76000	124.98130			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.28500	119.67879		2.28500	122.06334			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.03341		100.00000	34.94855			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.45000	103.44893		11.45000	103.41765			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52401			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.76254		100.00000	1.75827			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53814			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73805			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.82688			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.82850			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50988			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.65351		11.00000	58.63675			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36864			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.39602			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.80698			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.79689			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.77458			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.80685			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.80012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.79716			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87745			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87745			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88287			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.81226			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88287			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87203			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.49387			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81596			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.81909			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47341			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.81909			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.80421			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.79727			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.79456			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.79996			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.83255			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.81228			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.64500	103.86060		9.64500	101.38897			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.82858			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.48000	101.56445		7.48000	101.54422			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.76589			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.93307			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.66945			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81700			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.81468			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.23167			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.31129			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.80681			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.39795			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.39795			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81700			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27597			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81351			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81512			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92708			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15520			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92774			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45146			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62008			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91051			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22024			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.70137			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.80602			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.83879			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.84175			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.81051			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.55642			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83665			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82778			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.81104			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82045			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83127			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82832			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.75629		10.23000	99.72926			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82518			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82993			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.75887			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.93313			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.83034			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.64500	102.86794		9.64500	102.84147			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81178			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.18000		1.75000	108.28578			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82859			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.82786			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80631			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79949			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81314			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.81669			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.80086			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.80768			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79267			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80631			0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.79813			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32378			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.80086			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.81642			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.80484			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.80134			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.84413			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.84251			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.82977			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.82574			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.80062			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.79322			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77766			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.80495			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77984			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77903			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77766			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.21322			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.78858			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.78858			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	114.03041			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	114.84327			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.81860			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.82050			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.77773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.35387			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.81532			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.81450			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.80631			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.81832			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71352			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83448			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.36236			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	5.82708		100.00000	5.81296			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35076			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.39077			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.41737			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.98765			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.09774			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.24440			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.95546			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.22500	98.77232		8.22500	98.74971			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.26278			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.48768			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.61500	104.04377		8.61500	99.73484			0.00	0	200,000.00
AIR02	On 30/04/2023	Spot Bond	9.65000	116.80039		9.65000	116.77032			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.19587		100.00000	46.08396			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.40000	107.81027		7.40000	107.78862			74,000,000,000.00	10,000,000	67,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	44.09320		100.00000	43.98638			0.00	0	0.00

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	15.73543	100.00000	15.70061				0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.32000	144.84556	3.32000	144.81842				0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.77000	100.64554	4.77000	126.68681				0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.97245				0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01523				0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.01589				0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.96751				0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.37583				0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.11500	107.07964	9.11500	107.05356				0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.97148				0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.86948				0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	96.38779	100.00000	96.14000				0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.70161				0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.47500	113.01915	7.47500	112.99649				0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.48835				0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89279				0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.71500	104.07841	6.71500	99.90809				0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.34528				0.00	0	1,200,000.00
BAW7		On 02/10/2014	Spot Bond	7.20500	105.38252	7.20500	105.36214				0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.04000	107.38955	9.04000	107.36360				0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.66105				0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.23928	105.35534	11.23928	104.05152				0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.12530	102.91353	11.12530	102.58069				0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.17640	102.76034	11.17640	102.49493				0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.92831				0.00	0	0.00

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		11.22356	102.49399		11.22356	102.35415			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.25389	100.83372		12.25389	100.71253			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.97671			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.97671			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.97678			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.48928	101.11862		11.48928	101.54160			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.38913	103.87683		11.38913	102.36566			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.12530	102.91353		11.12530	102.58069			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.39465	102.57662		11.39465	102.41702			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.62164	94.82516		10.62164	101.66225			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.87028			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85855			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85855			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.75265			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.70193	101.51823		10.70193	101.69667			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.81500	100.11494		11.81500	99.96688			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.42659		10.22500	97.16207			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.32826			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.68648			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.10974		12.22500	101.81112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.82968			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.51500	62.20704		11.51500	97.26988			0.00	0	0.00

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	100.00000		0.00000	101.77191			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.82005			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.82005			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.74880			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31875			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.23928	105.83715		14.23928	104.60413			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.58464	102.49747		15.58464	102.39938			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.47613	102.13821		14.47613	102.35706			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.44467			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.44467			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.44467			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.54058			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.12427		100.00000	10.10507			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.31029		100.00000	22.25624			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.30487		100.00000	20.25569			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.53387		100.00000	12.50351			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.53387		100.00000	12.50351			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.15405		100.00000	15.11734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.13072		100.00000	13.09891			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	70.20077		100.00000	70.06758			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.85915			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.97690			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.02527			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP73U	On 24/10/2013	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221			97,600,000,000,000.00	976,000,000	400,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.14000		104.46708	2.14000	167.89950				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.57000		92.19693	8.57000	131.53213				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.57000		93.51798	8.57000	131.89322				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.95500		96.49518	8.95500	96.47209				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.74165				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.42522				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.69693				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.01857				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.51818				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		55.60125	100.00000	55.46655				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.20500		99.19694	8.20500	99.17527				0.00	0	10,200,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.92660				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.90829				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.92869				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.99664				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.06456				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.25430				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.74462	100.00000	9.72102				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.72943				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.76931				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.78639				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79209			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86038			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.95134			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.10189	100.00000	6.08711				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.10189	100.00000	6.08711				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90176			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89291			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89050			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.64000	100.38220		8.64000	100.35913			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.88327			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87034			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.35558	100.00000	4.34503				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.35558	100.00000	4.34503				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.45000	104.21172		6.45000	104.19374			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.83141			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.40570			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.81170			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.32602			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31258			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.36919			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.30903			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.32670			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35878			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.49160			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.71195			0.00	0	0.00

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	100.00000		0.00000	99.81237			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.92082		100.00000	11.89194			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.02500	111.08523		7.02500	111.06439			0.00	0	300,000.00
CBL08	On 02/11/2016	Spot Bond		9.69000	116.72636		9.69000	116.69635			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.20620			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.52961			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.39000	106.23309		9.39000	106.20660			0.00	0	6,900,000.00
CBL12	On 06/09/2018	Spot Bond		11.42500	99.76126		11.42500	99.73064			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.05336			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.67500	100.76885		11.67500	100.73778			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.68879			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.58000	102.52367		9.58000	102.49761			0.00	0	100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.47175			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.11500	96.17372		12.11500	96.14297			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.74094			0.00	0	4,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.84766			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.63773			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.47500	93.63886		10.47500	93.61288			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.40000	115.83386		10.40000	115.80178			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.25000	111.62225		10.25000	111.59177			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.65000	115.81529		9.65000	110.21277			0.00	0	35,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.02748			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.94000	105.68913		11.94000	105.65583			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.60743			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98632			0.00	0	0.00

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	100.00000		0.00000	101.79560			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.06525			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.08702			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.23590			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71784			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.70997			0.00	0	0.00
CLN132		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.82580			0.00	0	0.00
CLN133		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.83523			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75151			0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.81639			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	11.01000	106.79508		11.01000	99.69926			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.59000	104.84792		8.59000	99.76521			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.75902			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.97523			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.97523			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.57031			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	63.35026		100.00000	63.19679			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	63.35026		100.00000	63.19679			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	63.35026		100.00000	63.19679			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.80688			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	63.35026		100.00000	63.19679			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31420			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.85591			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.94841		10.11000	101.92109			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.85591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.18482				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	104.74811				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.14162	2.76000	111.90199				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		108.84520	3.14000	111.75479				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.24596	8.25000	100.22358				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.85591				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.85591				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.68085	3.10000	111.36609				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.68523	2.40000	111.37237				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.71737				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.73450				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.04764				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.06234				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.35000		103.86396	8.35000	103.84075				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.10639				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.08978				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95329				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.96269				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.40000		104.04424	8.40000	104.02085				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.40000		104.04424	8.40000	104.02085				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.24302				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	110.16927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.45000	102.84762		8.45000	102.82437			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.80150			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.77839			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.97204			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.97204			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.40701		100.17539	68.24103			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.84392			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.49169			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.79856			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27224			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.29121			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.44797		9.35000	100.42303			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.44797		9.35000	100.42303			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27217			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27298			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.04456			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.46052			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89997			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.45128			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35327			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35327			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35327			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35327			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35327			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.39066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45278			0.00	0	3,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45278			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45278			0.00	0	3,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45278			0.00	0	2,000,000.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45278			0.00	0	3,000,000.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46315			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.44500	105.29213		9.44500	105.26572			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.76528			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.38016			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.89928			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.89928			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78444			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77070			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42359			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.73058			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80904			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81041			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81636			0.00	3,000,000	3,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.34835			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33317			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33298			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81689			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.02081			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.01825			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.45729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33127			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.81587			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78448			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78448			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78448			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78448			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.55614			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.21073			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69141			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69141			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67067			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56067			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67067			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39677			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.78619			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56071			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56071			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55994			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.62740			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.54370			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.35244			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.05006			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.86447			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	111.86294			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	112.22494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	119.08197			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.57292			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.10500	93.18346	11.10500	94.18990			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.62500	89.32527	11.62500	90.88815			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48279			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.77439			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.55853			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93425			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.88345			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.59427	8.80500	103.16318			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.80495			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94459			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	112.54883			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.79485			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.79076			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.77494			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.78858			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.69591			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.69591			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.69591			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.77473			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36865			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.86849			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98188			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.22329			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.56760		7.01000	37.18122			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	136.57199			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
CLN81	On 18/04/2028	Spot Bond	8.95500		96.49518		8.95500	124.54817			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.57000		30.03710		8.57000	131.53213			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.57000		30.42528		8.57000	131.89322			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.25786			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.13181			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.26796			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.26796			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.79878			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81389			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.81097			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.80086			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93425			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82105			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.90000		113.59174		8.90000	110.51512			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.04000		102.23380		9.04000	102.20910			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.38500		114.21236		10.38500	114.18077			0.00	0	314,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.35000		107.69913		8.35000	107.67506			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.97500		109.22409		9.97500	109.19521			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.41500		96.21203		10.41500	96.18534			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.30000		96.70184		11.30000	96.67280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		11.30000	89.44178		11.30000	89.41492			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.22114			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.24474			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14731			0.00	0	14,000,000.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71785			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.31476			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72090			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.83500	90.97124		12.83500	89.81635			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.60526		100.00000	8.28404			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.70598			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.31500	97.13237		8.31500	98.25149			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.62438			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.78002			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.76263			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.82430			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.91820			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.73017			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.13000	122.97733		7.13000	122.95378			0.00	0	13,140,000.00
DV22	On 07/02/2020	Spot Bond		8.60500	104.97866		8.60500	104.95463			122,259,840.00	14,208	32,044,208.00
DV23	On 27/02/2023	Spot Bond		9.06500	106.25476		9.06500	106.22916			497,419,720,140.00	54,872,556	240,879,000.00
E170	On 01/08/2020	Spot Bond		8.27500	128.50298		8.27500	128.47467			0.00	0	46,050,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	107.15014			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19363			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21003			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.22056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.80328			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81414		0.10000	130.36348			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.46000	110.04699		2.50000	109.49924			1,722,000,000.00	700,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.55000	96.49565		2.55000	96.47960			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.64000	96.87699		2.64000	95.50054			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.87500	104.62988		9.87500	104.60248			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.72500	105.21221		9.72500	105.18506			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.35000	101.61523		10.35000	101.58738			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.91000	90.20382		10.91000	94.91762			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.39466			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.54571			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27813			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30332			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	51.20000		100.00000	63.84496			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	83.82688		100.00000	83.63636			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	87.40559		100.00000	87.20232			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.26266		3.00000	128.23978			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.31000	105.04862		11.31000	105.01722			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.99000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.01350			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.32612			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.03500	83.98851		10.03500	98.65854			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.46047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.42179			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40956			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.46939			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.45355			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.38901			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37721			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39487			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37369			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.38840			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.79000		101.99174		6.79000	101.97304			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82500		109.04829		7.82500	109.02541			3,566,666,300.00	455,804	251,580,000.00
ES23	On 25/01/2023	Spot Bond	8.71000		109.43175		8.71000	109.40640			174,350,726,550.00	20,017,305	247,247,305.00
ES26	On 02/04/2026	Spot Bond	9.17500		93.70562		9.17500	93.68266			551,466,751,400.00	60,105,368	55,205,368.00
ES33	On 15/09/2033	Spot Bond	9.69000		80.72205		9.86500	79.41647			388,897,704,180.00	40,133,922	928,318,922.00
ES42	On 25/04/2042	Spot Bond	10.14000		86.68113		10.14000	87.96510			0.00	0	40,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27925			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00576			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40920			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.06722			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.33767			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.21332			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.28317		100.00000	11.25583			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.98020		100.00000	10.95360			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.89108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.88616			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.87631			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.86648			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.40000	105.93169		7.40000	101.41521			2,960,000,000.00	400,000	8,600,000.00
FRB05		On 21/12/2018	Spot Bond	9.51500	97.74489		9.51500	97.72007			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.92411			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.19634			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.31500	105.31444		11.31500	105.28277			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20338			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.38500	120.36880		2.38500	121.15668			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.27000	130.79754		2.27000	261.59387			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	3.05000	95.90760		3.05000	139.76294			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.93000	108.79818		2.93000	184.24810			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.56000	117.49211		7.56000	110.72523			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.08100	57.06337		8.08100	56.34519			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.50000	36.42247		9.50000	35.51662			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.19473		9.73000	34.26270			0.00	0	0.00
FRC01U		On 30/09/2013	Spot Bond	100.00000	96.35453		100.00000	96.10426			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.61810			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.44325			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.43038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.43038			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.17596			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42274			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94533			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84903			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65395			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83776			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.85143			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82525			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24998			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43985			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72906			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.45665			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.70552			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79170			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.35458		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12931			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55596			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91917			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05332			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42422			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.53363			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.69436			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.41752			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33934			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08685			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04661			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59168			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55819			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.46664			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59615			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18741			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.00191		100.09221	12.97038			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60600			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.93607			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.19161			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.39417			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79284			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81528			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63822			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69103			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.28350			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.11590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98456			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11590			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.96905			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.65747			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	52.12036		13.22500	52.10194			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.55006			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07724			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07724			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.55230			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.37118			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.63285			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.91500	84.87661		3.91500	87.79418			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.71341			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.71341			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.41206			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48279			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.87467			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.09531			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.77962			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.77017			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.47665			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.37120			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.16150			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.07130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.79950			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.78837			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.01994			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.16702			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.50829			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86948			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.62500	116.81119		3.62500	110.52825			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.82420			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.84437			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.60500	106.93764		3.60500	110.69101			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.10000	98.88529		1.10000	118.50245			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.62500	104.01893		3.62500	110.52825			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.08000	104.37757		2.08000	119.74666			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.15000	106.66710		2.15000	123.13236			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98840			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.83275			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.82956			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56421			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81079			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.57430			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14240			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.05727			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72124			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71903			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.59377		100.00000	9.57053			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	8.94850		100.00000	8.92026			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.22000	137.64782		4.22000	137.61880			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.52015			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.98214			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.53343			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.46512			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.32701			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.31215			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.78000	125.52801		2.78000	251.05140			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.28000	130.69167		2.28000	261.38205			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.00000	123.33472		3.00000	246.66343			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.75500	100.27499		2.75500	117.86801			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.81108			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.28500	118.34989		2.28500	118.33105			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05308			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21957			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.68522			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.44817			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.10000	86.82587		3.10000	86.81016			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.54931		104.97509	12.51722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	17.08311	101.07593	17.04133					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.94137	100.44759	9.91720					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95191					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	18.64967	100.76967	18.60418					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.68280					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.76000	95.23018	2.76000	95.21378					0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.95753					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99988					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.63000	94.06306	2.63000	99.77717					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.66000	93.78033	2.66000	99.47719					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.27459					0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.48000	128.57466	2.48000	325.85848					0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25380					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.13924					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65017					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.61015					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.57875					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.26568					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.21088					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.27387					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.00500	102.55445	6.00500	102.53769					0.00	0	6,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.49000		107.50035		6.49000	103.10973			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.61000		100.94675		7.61000	100.92627			0.00	0	1,500,000.00
FRX17	On 15/09/2017	Spot Bond	8.09000		101.29030		8.09000	101.26847			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.25500		112.72273		8.25500	112.69782			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.86500		103.51964		8.86500	103.49523			59,306,850,000.00	6,690,000	11,790,000.00
FRX23	On 28/02/2023	Spot Bond	9.78500		87.84939		9.78500	87.82621			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.94000		108.11068		9.94000	108.08203			0.00	0	66,500,000.00
FRX31	On 21/02/2031	Spot Bond	10.75000		90.77362		10.75000	90.74780			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.84500		77.96278		10.84500	77.94029			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.61776			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.17525			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.39000		104.23346		9.39000	104.20734			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.61677			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.91292			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.91301			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.30088			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.54829			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.47543			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.25686			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.17202			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.00620			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.31007			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.80069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.81971			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.85646			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.90204			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.96528			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01742			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.39083			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.03446			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10212			0.00	0	400,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.43005			0.00	0	7,200,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.98272			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.19957			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53333			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96413			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94814			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.70500			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.70356			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.57164			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.69828			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.69828			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	107.09967			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.99110			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	7.93137	102.48352		7.93137	99.34283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.96119			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04154			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.28421		102.52642		8.28421	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.30102			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10636			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.73463		102.58644		8.73463	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.50276			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.18554			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.10161			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.77581			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05362			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18185			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22824			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.41500		107.96621		8.41500	107.94203			0.00	0	29,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		133.15325		2.05000	266.30685			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		136.14936		2.03000	266.74038			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.83500		95.88889		9.83500	95.86388			0.00	0	13,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83000		95.85834		9.83000	95.83335			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.01000		106.22638		2.02000	106.10288			281,843,357,760.00	140,220,576	921,375,000.00
I2038	On 31/01/2038	Spot Bond	2.50000		101.54292		2.50000	101.52618			9,416,732,500.00	3,766,693	483,076,693.00
I2046	On 31/03/2046	Spot Bond	2.54000		100.04193		2.54000	100.21420			762,000,000,000.00	300,000,000	150,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000		104.24585		2.59000	104.22841			3,923,272,430.00	1,514,777	73,379,777.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.45000		109.19827		7.45000	104.00363			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.18051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.86435			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28813			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	7.00500	105.13926		7.00500	100.74869			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.95000	108.13818		7.95000	103.36532			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.74000	109.46289		8.74000	104.44825			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.93500	104.18777		6.93500	104.16836			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.86068			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37709			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.07000	109.62566		4.07000	109.60298			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.77000	101.82039		7.77000	101.79930			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.60735			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.64639			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.92000	105.54014		0.92000	124.33266			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.35500	103.30240		2.35500	121.42787			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21161			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.13291			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.41000	105.19164		8.41000	105.16797			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.06551			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69855			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.44535			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.94500	97.86417		8.94500	97.84077			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.50500	90.56496		9.50500	90.54212			0.00	0	200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.09687			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.49000	85.08559		8.49000	98.92547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond		9.55500	104.16052		9.55500	98.68706			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68795			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.71026			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.71000	103.93922		7.71000	99.62475			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.72500	103.32508		8.72500	98.48290			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00232		100.00000	0.00232			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.97578		5.00000	101.96202			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.97578		5.00000	101.96202			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.56522		5.00000	100.55173			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.97578		5.00000	101.96202			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.96772		4.00000	99.95696			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.60814			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.51145			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.69485			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.94471		9.20000	112.91695			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.43496			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.43496			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.46054			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.24054		100.00000	7.22280			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.81358			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.57088			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.45618			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.45000	103.59321		9.45000	99.12280			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.41257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.89322			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.96747		100.00000	3.95508			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	97.44214		5.25000	99.92813			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61918			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48667			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63808			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.23928	104.20829		11.23928	103.36397			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.23928	101.66328		11.23928	101.84688			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.66112			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.62526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	102.85377		6.50000	102.83580			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76933			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.29305			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33302			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33302			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43944			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.54609			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.17021			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19923			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.01488			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.89354			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.22807			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.21329			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.92993			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00270			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.18953			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.35253			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.21019			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.07874			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.87945			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51360			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11689			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11771			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.69357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.69357			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.06215			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	84.44657		100.00000	84.25680			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.75265			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.12465			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02684			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05006			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06559			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.46000	104.65083		8.46000	104.62714			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.67500	105.32549		6.67500	105.30671			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.92078			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.99000	107.06010		8.99000	107.03453			0.00	0	4,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22176			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.34340			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.69351			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.63000	105.40254		8.63000	105.37821			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.98345			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.08170			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.44500	95.28716		3.44500	112.00300			0.00	0	8,000,000.00
IV019	On 31/03/2028	Spot Bond		4.23000	90.69301		4.23000	121.80236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.46906				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.28092				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.25074				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.96003				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.56678				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.85194				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000	86.15484	4.02000	86.88929				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000	86.08302	4.02000	93.45406				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.97880				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.59757				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.33596				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.01500	110.94225	12.01500	110.90708				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.99920				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.23000	89.73052	4.23000	121.80236				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.21420				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000	99.57673	5.35000	99.48960				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.35000	99.37367	5.35000	99.28690				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.35000	99.27246	5.35000	99.18586				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000	99.15609	5.45000	99.06808				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000	99.05343	5.45000	98.96561				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.56748			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.79353			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.79961			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.74687			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17642			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89848			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69184			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.66290			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.45232			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.68894			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.35108			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.37135			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14407			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10489			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11306			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12940			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05586			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98391			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79348			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.57677			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.57558			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000		88.46154	100.00000	88.24940				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		65.79864	100.00000	65.63924				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		53.00538	100.00000	52.83989				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		62.67784	100.00000	62.55893				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.80707				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.89967	100.00000	41.79816				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.06545				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.12312	100.00000	14.08891				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.12428				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		55.55081	100.00000	55.37738				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.16664				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.92376				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.95000		140.97837	8.95000	140.94484				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.00804				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.88226				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.09000		95.99565	9.09000	95.97246				0.00	0	500,000.00
LGL03	On 03/04/2018	Spot Bond	9.14000		66.52776	9.14000	97.83454				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.65500		103.38407	9.65500	98.22506				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.91978				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.70000		100.66073	11.70000	100.62946				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.91173				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.95691				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.55717				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.45542				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ038		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.10120			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.08103			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.53022			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.09750			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96310			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.73975			0.00	7,000,000	2,000,000.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.48014			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.06081			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.14158			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43390			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.84595			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	90.22096		100.00000	90.00408			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	86.04115		100.00000	85.84381			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	63.29448		100.00000	63.14115			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	51.45171		100.00000	51.32570			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	40.18774		100.00000	40.09038			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	10.45473		100.00000	10.42940			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	25.52424		100.00000	25.46241			0.00	0	0.00
MBP27U		On 04/10/2013	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
MBP28U		On 07/11/2013	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.86500	104.37568		8.86500	104.35094			0.00	0	1,900,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94359			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95268			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.74601			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.76744			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.87462			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.23136			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.29278			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.22500		104.69338		8.22500	104.67032			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.93500		103.38659		8.93500	103.36205			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.80000		102.99757		9.80000	102.97079			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.96500		106.13698		5.96500	106.11993			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.38486			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.44093			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.85500		104.08761		9.85500	104.06008			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.60000		105.80536		7.60000	101.53822			11,339,200,000.00	1,492,000	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20449			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.15000		101.31913		9.15000	101.29437			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19556			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.85000		101.22975		8.85000	101.20580			0.00	0	2,000,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.44500		104.64819		6.44500	104.63015			0.00	0	500,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		74.64213		100.00000	74.48980			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.65000		104.38632		7.65000	104.36504			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.79500		105.89696		8.79500	105.87219			0.00	0	600,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		72.56461		100.00000	72.42063			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.70000		103.14296		5.70000	103.12697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond		100.89771	6.17114	100.89771	6.15607			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	6.25374	100.61875	6.23851			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.43991			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.45086			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.45826			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.46627			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.47355			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.47703			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.52109			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.57219			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.25878	100.00000	0.25815			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.25878	100.00000	0.25815			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.26500	96.43207	9.26500	96.40835			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.40000	103.84541	7.40000	99.62331			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.14673			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.09080			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.49087			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.01860			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.69182			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.63991			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.64216			0.00	40,000,000	40,000,000.00
NBK2A		On 15/09/2015	Spot Bond		7.25000	111.23150	7.25000	105.94008			0.00	0	1,900,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.25368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		8.78500	112.00351		8.78500	111.97692			0.00	0	10,100,000.00
NBK4	On 28/10/2024	Spot Bond		11.12500	30.91516		11.12500	30.90622			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.70000	106.75445		7.70000	106.73242			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00549			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.06296			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.79500	104.71881		6.79500	104.69980			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.61865			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.90000	107.66205		7.90000	107.63939			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37357			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.29322			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.51525			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25982			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12447			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.15275			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.01362			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.14398			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.87954			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.96246			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.81094			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16647			0.00	0	12,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.08313			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23495			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.06039			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.18897			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.50026			0.00	0	0.00
NCLN75		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.82371			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.83449			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.20256			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.84109			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.83415			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.83429			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	8.40000	108.98943	8.40000	103.70331			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.00950			0.00	0	2,700,000.00
NED6		On 20/09/2013	Spot Bond	5.22500	104.78500	5.22500	99.85705			0.00	0	0.00
NED8		On 08/02/2014	Spot Bond	6.22500	101.84459	6.22500	101.82766			0.00	0	100,000.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98754			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	12.24000	115.17504	12.24000	115.13786			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.34880			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.34564			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14074			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.29000	158.08448	2.29000	158.05925			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.90500	103.47508	8.90500	103.45058			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.96985			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.40254			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.40254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond		9.53500	104.97845	9.53500	104.95157			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.33289			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.66626			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.31552			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	100.31235			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.32524			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond		9.73500	104.96228	9.73500	105.78428			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.33815			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.32529			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.33294			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond		9.93500	104.94634	9.93500	104.91836			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.35870			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.34329			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.33808			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	100.43529			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.40412			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.34835			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond		4.14500	136.29318	4.14500	136.26452			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond		6.90000	106.73912	6.90000	106.71944			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond		8.60500	118.48484	8.60500	118.45757			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond		9.05500	124.00695	9.05500	123.97711			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond		2.18500	164.06885	2.18500	164.04313			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond		9.63000	124.11663	9.63000	124.08474			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.99190			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.96548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.04542			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.73256			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.65388			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45041			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.27435			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.35316			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.85972		100.00000	15.82130			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.25341		100.00000	21.20191			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.68000	107.69643		6.68000	107.67710			30,200,280,000.00	4,521,000	14,421,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.89000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	32.64921		100.00000	32.57011			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.83074			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.44815			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10849			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.42253			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27657			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.44362			0.00	0	500,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36945			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.90092			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.90272			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.91302			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89763			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89682			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	99.90060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.89942			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.89148			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.89189			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.89665			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88469			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.88616			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.89206			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.73510			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.75845			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76895			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.79228			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.89256			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.91586			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.46288			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81614			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.45000		106.64943		6.45000	106.63104			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.84500		94.34250		5.84500	94.32773			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.37000		36.54672		8.37000	36.53853			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.33000		113.19668		6.45000	112.93513		41,691,075,458,850.00	6,586,267,845	15,084,097,845.00	
R158	On 15/09/2015	Spot Bond	6.45000		112.95460		6.45000	112.93513			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.35000		88.18749		6.35000	88.17251			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.45000		118.87195		6.45000	118.85146			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.28000		83.01285		6.28000	82.99891			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.40000		118.94048		8.55000	117.60044		57,618,110,340,000.00	6,859,298,850	12,283,366,931.00	
R187P	On 21/12/2026	Spot Bond	8.29000		34.01466		8.29000	34.00711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	8.21000	31.70682		8.21000	31.69985			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.78000	272.27172		1.78000	272.23203			7,638,830,840.00	4,291,478	290,854,000.00
R201		On 21/12/2014	Spot Bond	5.37500	106.05493		5.47500	105.91387			3,207,065,275,125.00	596,663,307	1,624,163,307.00
R202		On 07/12/2033	Spot Bond	2.44000	198.10101		2.44000	198.06861			3,906,305,800.00	1,600,945	1,417,829,200.00
R2023		On 28/02/2023	Spot Bond	8.07500	98.10823		8.21500	97.18996			7,169,003,653,250.00	887,802,310	5,074,861,650.00
R203		On 15/09/2017	Spot Bond	7.16000	103.65454		7.29000	103.17920			15,534,586,091,640.00	2,169,634,929	4,579,374,157.00
R2037		On 31/01/2037	Spot Bond	9.41500	92.36475		9.41500	92.34166			630,805,000,000.00	67,000,000	1,791,000,000.00
R204		On 21/12/2018	Spot Bond	7.38000	104.44385		7.51500	103.83397			11,877,718,365,540.00	1,609,446,933	5,006,457,797.00
R2048		On 28/02/2048	Spot Bond	9.42000	93.44554		9.42000	93.42179			11,447,093,963,640.00	1,215,190,442	3,296,640,000.00
R206		On 15/01/2014	Spot Bond	5.40500	101.84965		5.51500	101.79660			522,663,500,000.00	96,700,000	2,154,081,000.00
R207		On 15/01/2020	Spot Bond	7.71000	98.85416		7.85500	98.12981			28,504,023,575,490.00	3,697,019,919	7,409,370,855.00
R208		On 31/03/2021	Spot Bond	7.83000	96.94791		7.97500	96.14728			13,772,765,981,520.00	1,758,973,944	6,684,946,209.00
R209		On 31/03/2036	Spot Bond	9.09000	75.75919		9.26000	74.49081			7,725,326,108,310.00	849,870,859	8,714,639,859.00
R210		On 31/03/2028	Spot Bond	2.29000	153.01488		2.33000	152.25871			2,058,008,277,590.00	898,693,571	825,033,571.00
R211		On 31/01/2017	Spot Bond	0.22000	127.21320		0.22000	127.20006			120,949,840.00	549,772	278,400,000.00
R212		On 31/01/2022	Spot Bond	1.75000	127.06523		1.78500	126.71385			584,900,683,500.00	334,228,962	1,193,985,000.00
R213		On 28/02/2031	Spot Bond	8.95000	83.14056		9.11000	81.91184			11,444,339,850,500.00	1,278,697,190	5,189,979,000.00
R214		On 28/02/2041	Spot Bond	9.42000	71.66825		9.42000	71.65002			29,949,915,190,140.00	3,179,396,517	9,381,067,235.00
R224C		On 15/09/2013	Spot Bond	5.23500	99.94266		5.23500	99.92834			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.33500	97.34608		5.33500	97.33215			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.44500	94.71423		5.44500	94.70041			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.51000	90.77459		6.51000	90.75879			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.35000	88.18749		6.35000	88.17251			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.27000	85.64030		6.27000	85.62594			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.28000	83.01285		6.28000	82.99891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond		5.51000	98.49821		5.51000	98.48357			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.53000	95.85555		5.53000	95.84126			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.48000	93.33438		5.48000	93.32060			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.42000	89.38434		6.42000	89.36891			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.29000	86.85305		6.29000	86.83835			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.27000	84.25014		6.27000	84.23593			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.33000	81.53367		6.33000	81.51979			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.26500	76.37931		7.26500	76.36442			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.31500	73.55021		7.31500	73.53577			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.52000	70.28833		7.52000	70.27415			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.50000	67.81018		7.50000	67.79654			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.48000	65.43203		7.48000	65.41890			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.47000	63.11126		7.47000	63.09862			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.81500	59.48435		7.81500	59.47189			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.79500	57.32764		7.79500	57.31566			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.89500	54.76579		7.89500	54.75421			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.86500	52.81201		7.86500	52.80088			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.83500	50.94265		7.83500	50.93196			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.80500	49.15367		7.80500	49.14339			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.76500	47.48589		7.76500	47.47601			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.72500	45.89240		7.72500	45.88290			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.49000	40.82021		8.49000	40.81093			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.45000	39.32776		8.45000	39.31887			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.41000	37.90445		8.41000	37.89592			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.37000	36.54672		8.37000	36.53853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond		8.33000	35.25118		8.33000	35.24332			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.29000	34.01466		8.29000	34.00711			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.25000	32.83415		8.25000	32.82690			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.21000	31.70682		8.21000	31.69985			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.27914			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38317			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32182			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.43953			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.24485			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.48056		100.00000	11.45274			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.96246		100.00000	3.95286			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01680			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.06198			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06682			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33355			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.98247			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.96836			0.00	0	7,500,000.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	68.61671		100.00000	68.61670			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.23749			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		100.00000	83.09334		100.00000	82.90950			57,900,000,000,000.00	579,000,000	400,000,000.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99491			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.37951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09109			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.17413			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.67529			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91081			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38202			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		100.00000	8.85773		100.00000	8.81835			6,500,000,000,000.00	65,000,000	350,000,000.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12585			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26843			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.06055			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.26072			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12444			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12444			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.96148			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25965			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.08838			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.34394			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.01696			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.63639		12.35000	103.60265			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02080			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.60221		100.00000	12.57168			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.54224			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		83.06998	100.00000	82.88288				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.33375				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.48055	100.00000	1.47693				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.45197	100.00000	6.43634				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.86112	100.00000	14.82511				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.86327	100.00000	12.83211				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.69643				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.73204				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.27500		107.61039	9.27500	107.58374				0.00	0	2,300,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.09218				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.75000		111.76748	7.75000	111.74440				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.30140				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.34000		103.76053	9.34000	103.73465				0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.96312				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	99.88649				0.00	0	2,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.84918				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.98909				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.96980				0.00	0	3,000,000.00
SBK7	On 24/05/2015	Spot Bond	7.75000		105.79969	7.75000	105.77784				0.00	0	39,875,000.00
SBK9	On 10/04/2018	Spot Bond	9.11500		100.89304	9.11500	100.86848				0.00	0	4,500,000.00
SBK111	On 09/04/2014	Spot Bond	1.82000		132.97439	1.82000	132.95486				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780		99.95467	5.51780	163.15734				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.91000		116.80779	7.91000	110.04028				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.77000		117.08084	7.77000	110.31359				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.70000		110.47325	7.70000	110.45057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond		8.69000	102.56979		8.69000	98.42585			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.84500	116.93445		7.84500	110.16706			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.81000	117.00274		7.81000	110.23541			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.89845			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25412			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.78916			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31630			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	88.18118		100.00000	87.97172			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.34000	106.06265		8.34000	106.03910			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.57797			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34499			0.00	0	1,628,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.42665			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.48001			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.62500	105.18732		9.62500	105.16031			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.20000	102.16733		10.20000	102.13971			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.52259			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74313			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.58741			0.00	0	400,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.27717			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.00500	102.03601		9.00500	102.01159			0.00	0	200,000.00
SBS3	On 25/05/2026	Spot Bond		9.25000	94.65384		9.25000	94.63058			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.67500	96.75325		9.67500	96.72841			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond		7.63000	111.48111		7.63000	111.45842			0.00	0	300,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	130.37467		2.31000	260.74786			22,638,000,000.00	9,800,000	4,900,000.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.54014		0.92000	124.33266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.77000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.80560		100.00000	6.78911			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.72478		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.49000	108.82071		1.49000	122.05383			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.85377		6.50000	102.83580			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.85501			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.39418			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.12718			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.39000	99.73944		9.39000	99.71444			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.66563			0.00	0	25,168,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14975			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.49282			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.33545			0.00	15,000,000	7,500,000.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.68031			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.75000	105.56131		7.75000	105.53949			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond		9.11500	102.83193		9.11500	98.98414			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.74000	102.40512		8.74000	98.26112			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.48440			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.35853			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.36130			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.39000	104.98289		8.39000	104.95931			0.00	0	7,000,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26948			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21803			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.02401			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.65500	95.59434		9.65500	95.56972			0.00	0	28,100,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15597			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52541			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.91147			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.58300	88.03397		9.58300	88.01146			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.64500	87.73846		9.64500	87.71587			0.00	0	132,800,000.00
SSN006		On 21/12/2014	Spot Bond	6.72000	104.38567		6.72000	104.36682			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.11500	92.28983		9.11500	92.26749			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85227			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.47000	99.17707		8.47000	99.15471			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.35000	111.16070		7.35000	111.13890			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.77000	98.02899		2.77000	98.38591			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.46500	99.25610		8.46500	99.80302			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.82666			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.21514			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.37513			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.28067			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.97000	104.42466		9.97000	106.14777			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13657			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.89776			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.70919			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.40221			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28512			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28540			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.18591			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.58041			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.05422			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.99856			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.99814			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.98203			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.88426			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.94091			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88047			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.83755			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.01000	115.91606		7.01000	109.66773			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	9.11000	103.22861		9.11000	103.20348			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	57.29031		100.00000	57.16420			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.17593		100.00000	41.07618			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.48092		100.00000	19.43372			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.72500	104.49677		6.72500	100.46022			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89218			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.64144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.26141			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.89357			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33302			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.13738			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.71188			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.70000	103.58655		7.70000	103.56529			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.07869			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35322			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.43113			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.95692			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.98610			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.15453		7.83000	101.13342			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94086			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97736			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03990			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.94086			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.97736			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.27091		7.16000	100.98388			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.04882			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04298			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.18280			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16389			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.73353			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.66854			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.70918			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.84873		8.73000	100.99081			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75657			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84914			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17596			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98771			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.60150		101.06155	6.58536			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.93502			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.16850			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.06631			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.12458			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.73931			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.94510			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.96567			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98036			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.96567			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.98036			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.98771			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95685			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98036			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06114			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.06114			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06114			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17854			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.20788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17121			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.75673			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.79324			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.77864			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.25673			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.40000	109.59891		8.40000	109.57428			0.00	0	608,000.00
TL20	On 22/02/2020	Spot Bond		8.03000	93.32831		8.03000	93.28286			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.21000	106.60864		8.21000	106.58533			130,850,980,000.00	15,938,000	245,969,000.00
TN20	On 17/09/2020	Spot Bond		8.98500	112.83576		8.98500	107.56758			193,364,199,315.00	21,520,779	277,390,779.00
TN23	On 06/11/2023	Spot Bond		9.24000	113.86554		9.24000	113.83759			99,597,960.00	10,779	117,460,779.00
TN25	On 19/08/2025	Spot Bond		9.57000	100.08986		9.57000	100.06443			650,760,000,000.00	68,000,000	159,800,000.00
TN27	On 14/11/2027	Spot Bond		9.62500	97.33326		9.62500	97.30840			13,475,000,000.00	1,400,000	181,900,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.80778			0.00	8,000,000	12,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.33547			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.67985			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.46643			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.47987			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.48119			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.54717			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.68391			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12119			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.16693			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.19435			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.30475		10.00000	100.27701			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.29716		9.75000	100.27010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.29784	100.00000	10.27040				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.45455				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.07911				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.45641				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.18011				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.40703				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.20717				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.94369				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.91556				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.88438				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.84016				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.60545				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.48578				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.39672				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.36801				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.29189				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.98384				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.46107				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.83548				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.40041				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.37500		107.26817	9.37500	107.24102				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.48396			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.07754			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.42897			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.63000	101.75207		9.63000	101.72563			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	88.01192		100.00000	87.80385			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	88.10922		100.00000	87.90093			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	88.14166		100.00000	87.93329			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11905			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16988			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58344			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.60476			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.60573			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.31333			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35381			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.53818			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	138.53000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.81000	117.40824		6.81000	117.38688			1,362,000,000.00	200,000	92,400,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	239.87493		0.53000	239.84814			3,816,000,000.00	7,200,000	60,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.85000	105.99209		6.85000	105.97269			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.79500	106.39151		7.79500	106.36941			0.00	0	85,100,000.00
WSP3	On 28/05/2019	Spot Bond		8.07000	106.76060		8.07000	106.73765			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.48000	105.18995		8.48000	105.16621			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.51500	105.27115		8.51500	105.24730			0.00	0	28,400,000.00
Z009	On 30/11/2013	Spot Bond		5.51000	98.80674		5.51000	98.79200			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.40000	89.27061		6.40000	89.25533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.50000	97.04986		5.50000	97.03548			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.51000	95.73633		5.51000	95.72219			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.33000	87.71229		6.33000	87.69736			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.49000	93.61927		5.49000	93.60549			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.40000	89.25533		6.40000	89.24005			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.46000	64.19559		7.46000	64.18281			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.21535		100.00000	23.17130			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.28817		100.00000	12.26486			0.00	0	0.00

Total for j-Bonds : **409,668,454,699,950.00 14,660,901,540 99 951 932 747.00**

Grand Total: **409,670,332,346,754.00 14,661,081,368 99 954 516 983.00**