



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/09/2013

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	9.91660	9.91660		9.98860	9.98860		13.45	372,358,413.40	37,549	496,789.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,616.60000	2.61660	2,688.60000	2.68860	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,416.60000	1.41660	1,488.60000	1.48860	20.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	20.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,216.60000	1.21660	1,288.60000	1.28860	22.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.00000	0.00000	22.18	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,166.60010	1.16660	1,238.60000	1.23860	22.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.00010	0.00000	0.00000	0.00000	22.66	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,116.60030	1.11660	1,188.60000	1.18860	23.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.00030	0.00000	0.00000	0.00000	23.13	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,066.60110	1.06660	1,138.60020	1.13860	23.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.00110	0.00000	0.00020	0.00000	23.61	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	916.60780	0.91661	988.60790	0.98861	22.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.00780	0.00001	0.00790	0.00001	22.67	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	716.63650	0.71664	788.64980	0.78865	19.83	23,449,904.00	2,360	9,640.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.03650	0.00004	0.04980	0.00005	19.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	616.68530	0.61669	688.72790	0.68873	18.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.08530	0.00009	0.12790	0.00013	18.41	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	566.73300	0.56673	638.80590	0.63881	17.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.13300	0.00013	0.20590	0.00021	17.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	516.81070	0.51681	588.93180	0.58893	17.00	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.21070	0.00021	0.33180	0.00033	17.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	417.38020	0.41738	489.46380	0.48946	16.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	0.78020	0.00078	0.86380	0.00086	16.29	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	368.06010	0.36806	440.07370	0.44007	15.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	1.46010	0.00146	1.47370	0.00147	15.93	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	280.86100	0.28086	352.31470	0.35231	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	4.26100	0.00426	3.71470	0.00371	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	271.37510	0.27138	342.70320	0.34270	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	4.77510	0.00478	4.10320	0.00410	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	261.94560	0.26195	333.12890	0.33313	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	5.34560	0.00535	4.52890	0.00453	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	224.89860	0.22490	295.27290	0.29527	14.87	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	8.29860	0.00830	6.67290	0.00667	8.299	14.87	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	180.59000	0.18059	249.24100	0.24924	180.590	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	13.99000	0.01399	10.64100	0.01064	13.990	14.52	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	139.41150	0.13941	205.20470	0.20520	139.411	14.16	0.00	0	600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	22.81150	0.02281	16.60470	0.01660	22.812	14.16	0.00	0	6,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	102.47540	0.10248	163.90400	0.16390	102.475	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	35.87540	0.03588	25.30400	0.02530	35.875	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	70.88860	0.07089	126.18210	0.12618	70.889	13.45	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	54.28860	0.05429	37.58210	0.03758	54.289	13.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	33.26550	0.03327	64.81030	0.06481	33.266	14.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	116.66550	0.11667	76.21030	0.07621	116.665	14.38	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	20.20230	0.02020	43.34360	0.04334	20.202	14.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	163.60230	0.16360	114.74360	0.11474	163.602	14.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	14.28770	0.01429	32.73970	0.03274	14.288	15.30	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	197.68770	0.19769	144.13970	0.14414	197.688	15.30	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	11.97500	0.01198	28.36910	0.02837	11.975	15.49	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	215.37500	0.21538	159.76910	0.15977	215.375	15.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	9.15680	0.00916	22.81130	0.02281	9.157	15.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	242.55680	0.24256	184.21130	0.18421	242.557	15.77	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	5.81230	0.00581	15.75780	0.01576	5.812	16.23	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	289.21230	0.28921	227.15780	0.22716	289.212	16.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25	Call	3.66650	0.00367	10.82550	0.01083	3.666	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25	Put	337.06650	0.33707	272.22550	0.27223	337.067	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	3.04610	0.00305	9.30740	0.00931	3.046	16.88	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	356.44610	0.35645	290.70740	0.29071	356.446	16.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	2.30540	0.00231	7.41620	0.00742	2.305	17.15	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	385.70540	0.38571	318.81620	0.31882	385.705	17.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	1.91430	0.00191	6.37340	0.00637	1.914	17.34	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	405.31430	0.40531	337.77340	0.33777	405.314	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	0.91180	0.00091	3.48240	0.00348	0.912	18.08	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	484.31180	0.48431	414.88240	0.41488	484.312	18.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	0.44870	0.00045	1.65520	0.00166	0.449	19.45	0.00	0	4,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	583.84870	0.58385	513.05520	0.51306	583.849	19.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	0.23510	0.00024	0.81490	0.00081	0.235	20.81	0.00	0	24,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	683.63510	0.68364	612.21490	0.61221	683.635	20.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	0.17410	0.00017	0.57830	0.00058	0.174	21.49	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	733.57410	0.73357	661.97830	0.66198	733.574	21.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	0.13080	0.00013	0.41380	0.00041	0.131	22.18	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	783.53080	0.78353	711.81380	0.71181	783.531	22.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	0.09970	0.00010	0.29870	0.00030	0.100	22.86	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	833.49970	0.83350	761.69870	0.76170	833.500	22.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	0.07700	0.00008	0.21750	0.00022	0.077	23.54	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	883.47700	0.88348	811.61750	0.81162	883.477	23.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	0.03250	0.00003	0.06690	0.00007	0.033	26.36	0.00	0	37,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,083.43250	1.08343	1,011.46690	1.01147	1,083.433	26.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	0.01300	0.00001	0.01840	0.00002	0.013	30.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,383.41300	1.38341	1,311.41840	1.31142	1,383.413	30.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	0.00690	0.00001	0.00680	0.00001	0.007	35.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,683.40690	1.68341	1,611.40680	1.61141	1,683.407	35.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	0.00440	0.00000	0.00320	0.00000	0.004	39.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,983.40440	1.98340	1,911.40320	1.91140	1,983.404	39.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	0.02870	0.00003	0.01170	0.00001	0.029	50.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,333.42870	2.33343	2,261.41170	2.26141	2,333.429	50.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.07110	0.00007	0.03440	0.00003	0.071	58.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,583.47110	2.58347	2,511.43440	2.51143	2,583.471	58.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.95	Call	0.12950	0.00013	0.13340	0.00013	0.129	69.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.95	Put	3,033.52950	3.03353	2,961.53340	2.96153	3,033.530	69.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013		Foreign Exchange Future	13.10	Call	0.07570	0.00008		0.10570	0.00011	0.076	69.65	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	13.10	Put	3,183.47570	3.18348	3,111.50570	3.11151	3,183.476	69.65	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry			9.92650	9.92650	9.99860	9.99860		14.58	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Call	647.18070	0.64718	719.39090	0.71939	647.181	15.34	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Put	0.68070	0.00068	0.79090	0.00079	0.681	15.34	0.00	0	0	1,200.00
\$ / R	On	23/09/2013		Any day expiry	9.29	Call	637.22770	0.63723	709.44190	0.70944	637.228	15.25	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.29	Put	0.72770	0.00073	0.84190	0.00084	0.728	15.25	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.30	Call	627.27810	0.62728	699.49630	0.69950	627.278	15.15	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.30	Put	0.77810	0.00078	0.89630	0.00090	0.778	15.15	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.31	Call	617.33220	0.61733	689.55440	0.68955	617.332	15.06	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.31	Put	0.83220	0.00083	0.95440	0.00095	0.832	15.06	0.00	0	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.88	Call	128.53080	0.12853	177.79390	0.17779	128.531	14.47	0.00	0	0	2,400.00
\$ / R	On	23/09/2013		Any day expiry	9.88	Put	82.03080	0.08203	59.19390	0.05919	82.031	14.47	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry			9.93090	9.93090	10.00300	10.00300		14.90	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.20	Call	1,730.90900	1.73091	1,803.01050	1.80301	1,730.909	25.09	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.20	Put	0.00900	0.00001	0.01050	0.00001	0.009	25.09	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.25	Call	1,680.91130	1.68091	1,753.01310	1.75301	1,680.911	24.66	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.25	Put	0.01130	0.00001	0.01310	0.00001	0.011	24.66	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.30	Call	1,630.91410	1.63091	1,703.01640	1.70302	1,630.914	24.24	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	8.30	Put	0.01410	0.00001	0.01640	0.00002	0.014	24.24	0.00	0	0	7,500.00
\$ / R	On	26/09/2013		Any day expiry	9.24	Call	692.07820	0.69208	764.15620	0.76416	692.078	15.61	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.24	Put	1.17820	0.00118	1.15620	0.00116	1.178	15.61	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.25	Call	682.13540	0.68214	754.20530	0.75421	682.135	15.50	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.25	Put	1.23540	0.00124	1.20530	0.00121	1.235	15.50	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.26	Call	672.19580	0.67220	744.25670	0.74426	672.196	15.39	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.26	Put	1.29580	0.00130	1.25670	0.00126	1.296	15.39	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.51	Call	427.41190	0.42741	497.15890	0.49716	427.412	13.53	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.51	Put	6.51190	0.00651	4.15890	0.00416	6.512	13.53	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.55	Call	390.50960	0.39051	459.18810	0.45919	390.510	13.66	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.55	Put	9.60960	0.00961	6.18810	0.00619	9.610	13.66	0.00	0	0	500.00
\$ / R	On	26/09/2013		Any day expiry	9.60	Call	345.91290	0.34591	412.79900	0.41280	345.913	13.81	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.60	Put	15.01290	0.01501	9.79900	0.00980	15.013	13.81	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	9.70	Call	263.40010	0.26340	324.96700	0.32497	263.400	14.12	0.00	0	0	7,500.00
\$ / R	On	26/09/2013		Any day expiry	9.70	Put	32.50010	0.03250	21.96700	0.02197	32.500	14.12	0.00	0	0	0.00
\$ / R	On	26/09/2013		Any day expiry	10.44	Call	16.39160	0.01639	23.68460	0.02368	16.392	18.56	0.00	0	0	500.00
\$ / R	On	26/09/2013		Any day expiry	10.44	Put	525.49160	0.52549	460.68460	0.46068	525.492	18.56	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry			9.96880	9.96880	10.04140	10.04140		15.03	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.39	Call	599.41600	0.59942	667.73040	0.66773	599.416	13.79	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.39	Put	20.61600	0.02062	16.33040	0.01633	20.616	13.79	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.40	Call	590.35580	0.59036	658.49830	0.65850	590.356	13.77	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.40	Put	21.55580	0.02156	17.09830	0.01710	21.556	13.77	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.41	Call	581.33180	0.58133	649.29730	0.64930	581.332	13.76	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.41	Put	22.53180	0.02253	17.89730	0.01790	22.532	13.76	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.47	Call	528.64390	0.52864	594.78950	0.59479	528.644	13.74	0.00	0	0	0.00
\$ / R	On	22/10/2013		Any day expiry	9.47	Put	29.84390	0.02984	23.38950	0.02339	29.844	13.74	0.00	0	0	3,000.00
\$ / R	On	22/10/2013		Any day expiry	10.07	Call	163.22840	0.16323	191.92630	0.19193	163.228	15.67	0.00	0	0	6,000.00
\$ / R	On	22/10/2013		Any day expiry	10.07	Put	264.42840	0.26443	220.52630	0.22053	264.428	15.67	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry			9.97320	9.97320	10.04580	10.04580		15.12	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.49	Call	520.20490	0.52020	584.51740	0.58452	520.205	13.90	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.49	Put	37.00490	0.03700	28.71740	0.02872	37.005	13.90	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.50	Call	512.02080	0.51202	575.72230	0.57572	512.021	13.93	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.50	Put	38.82080	0.03882	29.92230	0.02992	38.821	13.93	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.51	Call	503.90120	0.50390	566.96890	0.56697	503.901	13.95	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.51	Put	40.70120	0.04070	31.16890	0.03117	40.701	13.95	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.55	Call	472.07920	0.47208	532.40670	0.53241	472.079	14.06	0.00	0	0	0.00
\$ / R	On	25/10/2013		Any day expiry	9.55	Put	48.87920	0.04888	36.60670	0.03661	48.879	14.06	0.00	0	0	3,000.00
\$ / R	On	25/10/2013		Any day expiry	10.10	Call	163.23200	0.16323	190.51770	0.19052	163.232	15.89	0.00	0	0	6,000.00

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 25/10/2013	Any day expiry	10.10	Put	290.03200	0.29003	244.71770	0.24472	290.032	15.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.97760	9.97760	10.05030	10.05030		15.24	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,728.01920	1.72802	1,800.73290	1.80073	1,728.019	18.72	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.41920	0.00042	0.43290	0.00043	0.419	18.72	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,678.08110	1.67808	1,750.79250	1.75079	1,678.081	18.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.48110	0.00048	0.49250	0.00049	0.481	18.42	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	578.01290	0.57801	644.18880	0.64419	578.013	13.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	30.41290	0.03041	23.88880	0.02389	30.413	13.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	569.29410	0.56929	635.20270	0.63520	569.294	13.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	31.69410	0.03169	24.90270	0.02490	31.694	13.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	560.61820	0.56062	626.25310	0.62625	560.618	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	33.01820	0.03302	25.95310	0.02595	33.018	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	440.46730	0.44047	498.71320	0.49871	440.467	14.03	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	62.86730	0.06287	48.41320	0.04841	62.867	14.03	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	370.30890	0.37031	423.23630	0.42324	370.309	14.33	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	92.70890	0.09271	72.93630	0.07294	92.709	14.33	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.97910	9.97910	10.05180	10.05180		15.26	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	481.27340	0.48127	541.64860	0.54165	481.273	13.92	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	52.17340	0.05217	39.84860	0.03985	52.173	13.92	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	68.11390	0.06811	78.24070	0.07824	68.114	18.38	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	689.01390	0.68901	626.44070	0.62644	689.014	18.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.02170	10.02170	10.09480	10.09480		15.33	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,723.56740	1.72357	1,796.61430	1.79661	1,723.567	17.01	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.86740	0.00187	1.81430	0.00181	1.867	17.01	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	648.99080	0.64899	712.23140	0.71223	648.991	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	57.29080	0.05729	47.43140	0.04743	57.291	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	640.76780	0.64077	703.74510	0.70375	640.768	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	59.06780	0.05907	48.94510	0.04895	59.068	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	632.58740	0.63259	695.29790	0.69530	632.587	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	60.88740	0.06089	50.49790	0.05050	60.887	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	555.38350	0.55538	613.03880	0.61304	555.383	14.09	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	83.68350	0.08368	68.23880	0.06824	83.684	14.09	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	453.62990	0.45363	502.84070	0.50284	453.630	14.50	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	131.92990	0.13193	108.04070	0.10804	131.930	14.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	103.16390	0.10316	113.53620	0.11354	103.164	18.64	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	831.46390	0.83146	768.73620	0.76874	831.464	18.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.04520	10.04520	10.11840	10.11840		15.57	317,257,551.60	31,583	312,259.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,645.60660	2.64561	2,718.80810	2.71881	2,645.607	20.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.40660	0.00041	0.40810	0.00041	0.407	20.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,046.70030	2.04670	2,119.85160	2.11985	2,046.700	17.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.50030	0.00150	1.45160	0.00145	1.500	17.87	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,305.39350	1.30539	1,377.55320	1.37755	1,305.394	15.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	10.19350	0.01019	9.15320	0.00915	10.194	15.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,160.06580	1.16007	1,231.63020	1.23163	1,160.066	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	14.86580	0.01487	13.23020	0.01323	14.866	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,133.23970	1.13324	1,204.66350	1.20466	1,133.240	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	15.93970	0.01594	14.16350	0.01416	15.940	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,085.35580	1.08536	1,156.50010	1.15650	1,085.356	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	18.05580	0.01806	16.00010	0.01600	18.056	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,064.27580	1.06428	1,135.28380	1.13528	1,064.276	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	19.07580	0.01908	16.88380	0.01688	19.076	14.29	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,037.74290	1.03774	1,108.56800	1.10857	1,037.743	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	20.44290	0.02044	18.06800	0.01807	20.443	14.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	881.04670	0.88105	948.32060	0.94832	881.047	14.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	35.84670	0.03585	29.92060	0.02992	35.847	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	710.73950	0.71074	773.17350	0.77317	710.739	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	65.53950	0.06554	54.77350	0.05477	65.539	14.11	0.00	0	5,000.00

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	9.55	Call	593.25240	0.59325	650.76250	0.65076	593.252	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	98.05240	0.09805	82.36250	0.08236	98.052	14.11	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	558.70810	0.55871	611.98810	0.61199	558.708	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	113.50810	0.11351	93.58810	0.09359	113.508	14.26	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	500.18000	0.50018	549.39600	0.54940	500.180	14.52	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	144.98000	0.14498	120.99600	0.12100	144.980	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	493.96870	0.49397	542.72260	0.54272	493.969	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	148.76870	0.14877	124.32260	0.12432	148.769	14.55	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	463.79120	0.46379	510.21010	0.51021	463.791	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	168.59120	0.16859	141.81010	0.14181	168.591	14.70	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	435.06960	0.43507	479.12750	0.47913	435.070	14.84	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	189.86960	0.18987	160.72750	0.16073	189.870	14.84	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	407.78760	0.40779	449.47500	0.44947	407.788	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	212.58760	0.21259	181.07500	0.18108	212.588	14.99	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	334.34380	0.33434	369.01340	0.36901	334.344	15.42	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	289.14380	0.28914	250.61340	0.25061	289.144	15.42	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	293.20620	0.29321	322.22370	0.32222	293.206	15.77	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	348.00620	0.34801	303.82370	0.30382	348.006	15.77	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	278.61260	0.27861	306.14220	0.30614	278.613	15.94	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	373.41260	0.37341	327.74220	0.32774	373.413	15.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	275.08250	0.27508	302.24690	0.30225	275.083	15.98	20,290,200.00	2,000	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	379.88250	0.37988	333.84690	0.33385	379.883	15.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	258.11690	0.25812	283.51700	0.28352	258.117	16.18	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	412.91690	0.41292	365.11700	0.36512	412.917	16.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	254.85740	0.25486	0.00000	0.00000	254.857	16.22	211,833,300.00	21,000	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	419.65740	0.41966	0.00000	0.00000	419.657	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	242.24800	0.24225	265.97140	0.26597	242.248	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	447.04800	0.44705	397.57140	0.39757	447.048	16.39	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	236.19390	0.23619	259.27330	0.25927	236.194	16.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	460.99390	0.46099	410.87330	0.41087	460.994	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	227.41510	0.22742	249.55320	0.24955	227.415	16.59	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	482.21510	0.48222	431.15320	0.43115	482.215	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	210.89720	0.21090	231.24980	0.23125	210.897	16.83	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	525.69720	0.52570	472.84980	0.47285	525.697	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	200.61820	0.20062	219.84690	0.21985	200.618	17.00	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	555.41820	0.55542	501.44690	0.50145	555.418	17.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	181.68780	0.18169	198.83290	0.19883	181.688	17.32	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	616.48780	0.61649	560.43290	0.56043	616.488	17.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	175.11300	0.17511	191.52960	0.19153	175.113	17.45	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	639.91300	0.63991	583.12960	0.58313	639.913	17.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	166.76270	0.16676	182.25200	0.18225	166.763	17.61	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	671.56270	0.67156	613.85200	0.61385	671.563	17.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	164.78390	0.16478	180.01040	0.18001	164.784	17.65	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	679.58390	0.67958	621.61040	0.62161	679.584	17.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	157.15100	0.15715	171.35430	0.17135	157.151	17.82	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	711.95100	0.71195	652.95430	0.65295	711.951	17.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	139.83780	0.13984	152.11230	0.15211	139.838	18.25	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	794.63780	0.79464	733.71230	0.73371	794.638	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	124.78120	0.12478	135.38420	0.13538	124.781	18.69	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	879.58120	0.87958	816.98420	0.81698	879.581	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	119.32230	0.11932	129.32040	0.12932	119.322	18.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	914.12230	0.91412	850.92040	0.85092	914.122	18.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	109.26900	0.10927	118.15990	0.11816	109.269	19.20	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	984.06900	0.98407	919.75990	0.91976	984.069	19.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	100.26260	0.10026	108.16800	0.10817	100.263	19.55	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,055.06260	1.05506	989.76800	0.98977	1,055.063	19.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	81.20890	0.08121	87.31500	0.08732	81.209	20.38	0.00	0	20,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	1,236.00890	1.23601	1,168.91500	1.16891	1,236.009	20.38	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Call	69.81670	0.06982	74.85260	0.07485	69.817	20.99	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Put	1,374.61670	1.37462	1,306.45260	1.30645	1,374.617	20.99	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Call	60.44200	0.06044	64.62070	0.06462	60.442	21.60	0.00	0	0	26,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Put	1,515.24200	1.51524	1,446.22070	1.44622	1,515.242	21.60	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Call	50.41560	0.05042	53.70730	0.05371	50.416	22.42	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Put	1,705.21560	1.70522	1,635.30730	1.63531	1,705.216	22.42	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Call	39.29740	0.03930	41.65260	0.04165	39.297	23.65	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Put	1,994.09740	1.99410	1,923.25260	1.92325	1,994.097	23.65	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Call	34.84900	0.03485	36.00330	0.03600	34.849	25.81	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Put	2,339.64900	2.33965	2,267.60330	2.26760	2,339.649	25.81	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	33.78470	0.03378	34.88510	0.03489	33.785	26.79	0.00	0	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	2,488.58470	2.48858	2,416.48510	2.41649	2,488.585	26.79	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry			10.06000	10.06000	10.13350	10.13350		15.55	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Call	616.27270	0.61627	674.48000	0.67448	616.273	14.13	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Put	106.27270	0.10627	90.98000	0.09098	106.273	14.13	0.00	0	0	500.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Call	588.81280	0.58881	643.84220	0.64384	588.813	14.24	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Put	118.81280	0.11881	100.34220	0.10034	118.813	14.24	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Call	582.08640	0.58209	636.28940	0.63629	582.086	14.27	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Put	122.08640	0.12209	102.78940	0.10279	122.086	14.27	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Call	575.41570	0.57542	628.78000	0.62878	575.416	14.30	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Put	125.41570	0.12542	105.28000	0.10528	125.416	14.30	0.00	0	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Call	135.63190	0.13563	146.57890	0.14658	135.632	18.70	0.00	0	0	500.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Put	915.63190	0.91563	853.07890	0.85308	915.632	18.70	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry			10.11360	10.11360	10.18760	10.18760		15.77	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Call	391.28730	0.39129	423.35980	0.42336	391.287	15.84	0.00	0	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Put	397.68730	0.39769	355.75980	0.35576	397.687	15.84	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Call	267.05860	0.26706	287.24760	0.28725	267.059	17.22	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Put	663.45860	0.66346	609.64760	0.60965	663.459	17.22	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	264.51970	0.26452	284.48390	0.28448	264.520	17.26	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	670.91970	0.67092	616.88390	0.61688	670.920	17.26	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	262.01120	0.26201	281.75040	0.28175	262.011	17.29	0.00	0	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	678.41120	0.67841	624.15040	0.62415	678.411	17.29	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry			10.15670	10.15670	10.23130	10.23130		15.96	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Call	505.99670	0.50600	542.78960	0.54279	505.997	15.52	0.00	0	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Put	349.29670	0.34930	311.48960	0.31149	349.297	15.52	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Call	307.45180	0.30745	328.12260	0.32812	307.452	17.35	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Put	720.75180	0.72075	666.82260	0.66682	720.752	17.35	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Call	304.89050	0.30489	325.35250	0.32535	304.890	17.39	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Put	728.19050	0.72819	674.05250	0.67405	728.191	17.39	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Call	302.35210	0.30235	322.60990	0.32261	302.352	17.42	0.00	0	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Put	735.65210	0.73565	681.30990	0.68131	735.652	17.42	0.00	0	0	0.00
\$ / R	On	27/02/2014	Any day expiry			10.15820	10.15820	10.23280	10.23280		15.96	0.00	0	0	20,140.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Call	294.21020	0.29421	313.74580	0.31375	294.210	17.55	0.00	0	0	0.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Put	766.01020	0.76601	710.94580	0.71095	766.010	17.55	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry			10.15970	10.15970	10.23430	10.23430		15.97	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	1,131.83860	1.13184	1,201.78930	1.20179	1,131.839	14.50	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	62.13860	0.06214	57.48930	0.05749	62.139	14.50	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	1,122.92890	1.12293	1,192.79060	1.19279	1,122.929	14.48	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	63.22890	0.06323	58.49060	0.05849	63.229	14.48	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	1,114.03640	1.11404	1,183.80750	1.18381	1,114.036	14.45	0.00	0	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	64.33640	0.06434	59.50750	0.05951	64.336	14.45	0.00	0	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			10.18510	10.18510	10.26000	10.26000		16.12	88,467,778.60	8,686	0	75,679.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,490.83140	2.49083	2,565.47420	2.56547	2,490.831	17.87	0.00	0	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	5.73140	0.00573	5.47420	0.00547	5.731	17.87	0.00	0	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	1,999.68530	1.99969	2,073.78340	2.07378	1,999.685	16.61	0.00	0	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	14.58530	0.01459	13.78340	0.01378	14.585	16.61	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,521.42040		1.52142	1,593.60600	1.59361	1,521.420		15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	36.32040		0.03632	33.60600	0.03361	36.320		15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,028.80370		1.02880	1,093.23390	1.09323	1,028.804		14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	93.70370		0.09370	83.23390	0.08323	93.704		14.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	774.92440		0.77492	829.72600	0.82973	774.924		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	179.82440		0.17982	159.72600	0.15973	179.824		14.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	768.06620		0.76807	822.54070	0.82254	768.066		14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	182.96620		0.18297	162.54070	0.16254	182.966		14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	761.24230		0.76124	815.38750	0.81539	761.242		14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	186.14230		0.18614	165.38750	0.16539	186.142		14.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	701.50440		0.70150	752.58530	0.75259	701.504		14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	216.40440		0.21640	192.58530	0.19259	216.404		14.61	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	672.84240		0.67284	718.95560	0.71896	672.842		14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	237.74240		0.23774	208.95560	0.20896	237.742		14.76	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	593.36670		0.59337	634.17880	0.63418	593.367		15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	308.26670		0.30827	274.17880	0.27418	308.267		15.21	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	442.99210		0.44299	471.97950	0.47198	442.992		16.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	507.89210		0.50789	461.97950	0.46198	507.892		16.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	408.46470		0.40846	434.80390	0.43480	408.465		16.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	573.36470		0.57336	524.80390	0.52480	573.365		16.60	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	392.36610		0.39237	417.45120	0.41745	392.366		16.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	607.26610		0.60727	557.45120	0.55745	607.266		16.76	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	362.35370		0.36235	385.06400	0.38506	362.354		17.09	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	677.25370		0.67725	625.06400	0.62506	677.254		17.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	335.04420		0.33504	355.56530	0.35557	335.044		17.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	749.94420		0.74994	695.56530	0.69557	749.944		17.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	332.45290		0.33245	352.76450	0.35276	332.453		17.44	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	757.35290		0.75735	702.76450	0.70276	757.353		17.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	322.33000		0.32233	341.82160	0.34182	322.330		17.57	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	787.23000		0.78723	731.82160	0.73182	787.230		17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	277.24910		0.27725	293.16870	0.29317	277.249		18.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	942.14910		0.94215	883.16870	0.88317	942.149		18.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	248.67500		0.24867	262.47610	0.26248	248.675		18.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,063.57500		1.06358	1,002.47610	1.00248	1,063.575		18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	231.76250		0.23176	244.31270	0.24431	231.763		19.03	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,146.66250		1.14666	1,084.31270	1.08431	1,146.663		19.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	223.88410		0.22388	235.85250	0.23585	223.884		19.19	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,188.78410		1.18878	1,125.85250	1.12585	1,188.784		19.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	208.93460		0.20893	220.08590	0.22009	208.935		19.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,273.83460		1.27383	1,210.08590	1.21009	1,273.835		19.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	176.49570		0.17650	185.55400	0.18555	176.496		20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,491.39570		1.49140	1,425.55400	1.42555	1,491.396		20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	150.62280		0.15062	157.83540	0.15784	150.623		21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,715.52280		1.71552	1,647.83540	1.64784	1,715.523		21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	129.87440		0.12987	135.64300	0.13564	129.874		21.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,944.77440		1.94477	1,875.64300	1.87564	1,944.774		21.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	113.13850		0.11314	117.77160	0.11777	113.139		22.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,178.03850		2.17804	2,107.77160	2.10777	2,178.039		22.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	109.35280		0.10935	111.40230	0.11140	109.353		23.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,424.25280		2.42425	2,351.40230	2.35140	2,424.253		23.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	107.71490		0.10771	109.56090	0.10956	107.715		24.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,572.61490		2.57261	2,499.56090	2.49956	2,572.615		24.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	107.25910		0.10726	109.04590	0.10905	107.259		25.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,622.15910		2.62216	2,549.04590	2.54905	2,622.159		25.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	106.13800		0.10614	107.75890	0.10776	106.138		25.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,771.03800		2.77104	2,697.75890	2.69776	2,771.038		25.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	105.35340		0.10535	106.83020	0.10683	105.353		26.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,920.25340		2.92025		2,846.83020	2.84683	2,920.253	26.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	47.78470		0.04778		52.69160	0.05269	47.785	28.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,112.68470		4.11268		4,042.69160	4.04269	4,112.685	28.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	39.02150		0.03902		43.15570	0.04316	39.022	28.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,353.92150		4.35392		4,283.15570	4.28316	4,353.922	28.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.18810		10.18810		10.26300	10.26300		16.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,169.75900		1.16976		1,238.54750	1.23855	1,169.759	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	71.65900		0.07166		65.54750	0.06555	71.659	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,160.93460		1.16093		1,229.60770	1.22961	1,160.935	14.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	72.83460		0.07283		66.60770	0.06661	72.835	14.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,152.12730		1.15213		1,220.68340	1.22068	1,152.127	14.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	74.02730		0.07403		67.68340	0.06768	74.027	14.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.29060		10.29060		10.36680	10.36680		16.47	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	716.17330		0.71617		752.64690	0.75265	716.173	15.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	365.57330		0.36557		325.84690	0.32585	365.573	15.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	711.32580		0.71133		747.49550	0.74750	711.326	15.46	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	370.72580		0.37073		330.69550	0.33070	370.726	15.46	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	706.51680		0.70652		742.38370	0.74238	706.517	15.49	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	375.91680		0.37592		335.58370	0.33558	375.917	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.31780		10.31780		10.39450	10.39450		16.50	0.00	0	13,620.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,909.63090		1.90963		1,982.92990	1.98293	1,909.631	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	41.83090		0.04183		38.42990	0.03843	41.831	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,733.77880		1.73378		1,805.77060	1.80577	1,733.779	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	55.97880		0.05598		51.27060	0.05127	55.979	15.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,633.72250		1.63372		1,704.79440	1.70479	1,633.723	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	65.92250		0.06592		60.29440	0.06029	65.923	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,606.68500		1.60668		1,677.48390	1.67748	1,606.685	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	68.88500		0.06888		62.98390	0.06298	68.885	15.32	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,412.09390		1.41209		1,480.55770	1.48056	1,412.094	14.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	94.29390		0.09429		86.05770	0.08606	94.294	14.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,241.68080		1.24168		1,307.47500	1.30748	1,241.681	14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	123.88080		0.12388		112.97500	0.11297	123.881	14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	956.51650		0.95652		1,007.49250	1.00749	956.516	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	228.71650		0.22872		202.99250	0.20299	228.717	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	949.88450		0.94988		1,000.59200	1.00059	949.884	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	232.08450		0.23208		206.09200	0.20609	232.085	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	943.28370		0.94328		993.72210	0.99372	943.284	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	235.48370		0.23548		209.22210	0.20922	235.484	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	854.17010		0.85417		900.78500	0.90079	854.170	15.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	286.37010		0.28637		256.28500	0.25628	286.370	15.03	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	823.84490		0.82384		869.07500	0.86907	823.845	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	306.04490		0.30604		274.57500	0.27457	306.045	15.08	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	737.57950		0.73758		771.74580	0.77175	737.579	15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	389.77950		0.38978		347.24580	0.34725	389.779	15.56	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	665.34390		0.66534		695.18440	0.69518	665.344	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	477.54390		0.47754		430.68440	0.43068	477.544	16.01	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	438.79550		0.43880		455.32250	0.45532	438.796	17.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	920.99550		0.92100		860.82250	0.86082	920.996	17.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	282.46600		0.28247		290.60570	0.29061	282.466	20.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,564.66600		1.56467		1,496.10570	1.49611	1,564.666	20.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	243.27600		0.24328		249.45010	0.24945	243.276	20.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,825.47600		1.82548		1,754.95010	1.75495	1,825.476	20.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	231.99800		0.23200		237.62690	0.23763	231.998	21.03	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,914.19800		1.91420		1,843.12690	1.84313	1,914.198	21.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	211.72300		0.21172		216.39880	0.21640	211.723	21.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,093.92300		2.09392		2,021.89880	2.02190	2,093.923	21.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	208.00190		0.20800		212.50580	0.21251	208.002	21.65	0.00	0	15,489.00

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	12.24	Put	2,130.20190		2.13020		2,058.00580	2.05801	2,130.202	21.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	194.26880		0.19427		189.72990	0.18973	194.269	22.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,376.46880		2.37647		2,295.22990	2.29523	2,376.469	22.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	186.70780		0.18671		181.78700	0.18179	186.708	24.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,768.90780		2.76891		2,687.28700	2.68729	2,768.908	24.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry					10.32580		10.40270	10.40270		16.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,615.91910		1.61592		1,686.67470	1.68667	1,615.919	15.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	70.11910		0.07012		63.97470	0.06397	70.119	15.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	674.31910		0.67432		705.24680	0.70525	674.319	15.99	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	478.51910		0.47852		432.54680	0.43255	478.519	15.99	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	213.55620		0.21356		218.52100	0.21852	213.556	21.60	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,127.75620		2.12776		2,055.82100	2.05582	2,127.756	21.60	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.43030		10.43030		10.51010	10.51010		16.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	859.30220		0.85930		898.32100	0.89832	859.302	15.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	419.00220		0.41900		378.22100	0.37822	419.002	15.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	854.53110		0.85453		892.70870	0.89271	854.531	15.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	424.23110		0.42423		382.60870	0.38261	424.231	15.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	849.78710		0.84979		887.69700	0.88770	849.787	15.58	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	429.48710		0.42949		387.59700	0.38760	429.487	15.58	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	713.47260		0.71347		743.82540	0.74383	713.473	16.46	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	613.17260		0.61317		563.72540	0.56373	613.173	16.46	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	308.20120		0.30820		317.09800	0.31710	308.201	20.71	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,947.90120		1.94790		1,876.99800	1.87700	1,947.901	20.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.46890		10.46890		10.55000	10.55000		16.77	0.00	0	14,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,598.25860		2.59826		2,678.33840	2.67834	2,598.259	16.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	29.35860		0.02936		28.33840	0.02834	29.359	16.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,122.14520		2.12215		2,199.90340	2.19990	2,122.145	15.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	53.24520		0.05325		49.90340	0.04990	53.245	15.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,675.80430		1.67580		1,748.48270	1.74848	1,675.804	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	106.90430		0.10690		98.48270	0.09848	106.904	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	950.77580		0.95078		996.30600	0.99631	950.776	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	381.87580		0.38188		346.30600	0.34631	381.876	15.33	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	772.25500		0.77225		804.83800	0.80484	772.255	16.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	593.35500		0.59336		544.83800	0.54484	593.355	16.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	768.30340		0.76830		800.64450	0.80064	768.303	16.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	599.40340		0.59940		550.64450	0.55064	599.403	16.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	764.37360		0.76437		796.47810	0.79648	764.374	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	605.47360		0.60547		556.47810	0.55648	605.474	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	553.26970		0.55327		574.64350	0.57464	553.270	17.95	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,034.36970		1.03437		974.64350	0.97464	1,034.370	17.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	333.64030		0.33364		343.61030	0.34361	333.640	20.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,964.74030		1.96474		1,893.61030	1.89361	1,964.740	20.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	280.19260		0.28019		284.18070	0.28418	280.193	21.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,411.29260		2.41129		2,334.18070	2.33418	2,411.293	21.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	266.29720		0.26630		265.73620	0.26574	266.297	24.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,947.39720		2.94740		2,865.73620	2.86574	2,947.397	24.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.62040		10.62040		10.70330	10.70330		17.25	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,664.99440		2.66499		2,745.97670	2.74598	2,664.994	16.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	44.59440		0.04459		42.67670	0.04268	44.594	16.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,243.02780		2.24303		2,322.42440	2.32242	2,243.028	15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	72.62780		0.07263		69.12440	0.06912	72.628	15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,196.94260		2.19694		2,276.11140	2.27611	2,196.943	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	76.54260		0.07654		72.81140	0.07281	76.543	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,152.51670		2.15252		2,229.96930	2.22997	2,152.517	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	82.11670		0.08212		76.66930	0.07667	82.117	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,311.56110		1.31156		1,371.26870	1.37127	1,311.561	15.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	291.16110		0.29116		267.96870	0.26797	291.161	15.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	10.00	Call	Foreign Exchange Future	1,078.72760	1.07873		1,125.46840	1.12547	1,078.728	15.82	0.00	0	0.00
\$ / R	On	12/12/2014	10.00	Put	Foreign Exchange Future	458.32760	0.45833		422.16840	0.42217	458.328	15.82	0.00	0	6.00
\$ / R	On	12/12/2014	11.00	Call	Foreign Exchange Future	693.76570	0.69377		720.03720	0.72004	693.766	18.07	0.00	0	6.00
\$ / R	On	12/12/2014	11.00	Put	Foreign Exchange Future	1,073.36570	1.07337		1,016.73720	1.01674	1,073.366	18.07	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future	9.91660	9.91660		9.98860	9.98860		13.45	69,416.20	7	310.00
\$ / R MAXI	On	16/09/2013	8.89	Call	Foreign Exchange Future	102,660.30310	1.02660	109,860.05600	1.09860	1.09860	102,660.303	24.00	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.89	Put	Foreign Exchange Future	0.30310	0.00000	0.05600	0.00000	0.00000	0.303	24.00	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.90	Call	Foreign Exchange Future	101,660.38630	1.01660	108,860.07280	1.08860	1.08860	101,660.386	24.09	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.90	Put	Foreign Exchange Future	0.38630	0.00000	0.07280	0.00000	0.00000	0.386	24.09	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Call	Foreign Exchange Future	100,660.41450	1.00660	107,860.09410	1.07860	1.07860	100,660.414	23.95	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Put	Foreign Exchange Future	0.41450	0.00000	0.09410	0.00000	0.00000	0.415	23.95	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Call	Foreign Exchange Future	31,927.21810	0.31927	39,107.75560	0.39108	0.39108	31,927.218	15.58	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Put	Foreign Exchange Future	267.21810	0.00267	247.75560	0.00248	0.00248	267.218	15.58	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	10.35	Call	Foreign Exchange Future	144.62510	0.00145	508.55880	0.00509	0.00509	144.625	17.61	0.00	0	200.00
\$ / R MAXI	On	16/09/2013	10.35	Put	Foreign Exchange Future	43,484.62510	0.43485	36,648.55880	0.36649	0.36649	43,484.625	17.61	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.04520	10.04520	10.11840	10.11840	10.11840		15.57	50,226.00	5	792.00
\$ / R MAXI	On	13/12/2013	9.49	Put	Foreign Exchange Future	8,385.11190	0.08385	7,027.89600	0.07028	0.07028	8,385.112	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.49	Call	Foreign Exchange Future	63,905.11190	0.63905	69,867.89600	0.69868	0.69868	63,905.112	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put	Foreign Exchange Future	8,610.05920	0.08610	7,219.19950	0.07219	0.07219	8,610.059	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	Foreign Exchange Future	63,130.05920	0.63130	69,059.19950	0.69059	0.69059	63,130.059	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call	Foreign Exchange Future	62,359.46050	0.62359	68,254.62050	0.68255	0.68255	62,359.460	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put	Foreign Exchange Future	8,839.46050	0.08839	7,414.62050	0.07415	0.07415	8,839.461	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call	Foreign Exchange Future	24,222.22600	0.24222	26,606.70340	0.26607	0.26607	24,222.226	16.38	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put	Foreign Exchange Future	44,702.22600	0.44702	39,766.70340	0.39767	0.39767	44,702.226	16.38	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call	Foreign Exchange Future	21,353.33640	0.21353	23,428.73330	0.23429	0.23429	21,353.336	16.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Put	Foreign Exchange Future	51,833.33640	0.51833	46,588.73330	0.46589	0.46589	51,833.336	16.79	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Call	Foreign Exchange Future	11,798.83330	0.11799	12,792.85540	0.12793	0.12793	11,798.833	18.90	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Put	Foreign Exchange Future	92,278.83330	0.92279	85,952.85540	0.85953	0.85953	92,278.833	18.90	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.18510	10.18510	10.26000	10.26000	10.26000		16.43	0.00	0	25.00
\$ / R MAXI	On	17/03/2014	10.49	Call	Foreign Exchange Future	36,506.62760	0.36507	38,788.61660	0.38789	0.38789	36,506.628	17.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	Foreign Exchange Future	66,996.62760	0.66997	61,788.61660	0.61789	0.61789	66,996.628	17.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	Foreign Exchange Future	36,220.22540	0.36220	38,480.19740	0.38480	0.38480	36,220.225	17.08	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	Foreign Exchange Future	67,710.22540	0.67710	62,480.19740	0.62480	0.62480	67,710.225	17.08	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	Foreign Exchange Future	35,936.80810	0.35937	38,174.66030	0.38175	0.38175	35,936.808	17.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	Foreign Exchange Future	68,426.80810	0.68427	63,174.66030	0.63175	0.63175	68,426.808	17.11	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.31780	10.31780	10.39450	10.39450	10.39450		0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Call	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Put	Foreign Exchange Future	37,220.00000	0.37220	29,550.00000	0.29550	0.29550	37,220.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Call	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Put	Foreign Exchange Future	38,220.00000	0.38220	30,550.00000	0.30550	0.30550	38,220.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Put	Foreign Exchange Future	39,220.00000	0.39220	31,550.00000	0.31550	0.31550	39,220.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Call	Foreign Exchange Future	0.00000	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	15.67690	15.67690	15.70230	15.70230	15.70230		13.49	41,512,431.20	2,648	36,572.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	937.20890	0.93721	962.94800	0.96295	0.96295	937.209	19.16	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	0.30890	0.00031	0.64800	0.00065	0.00065	0.309	19.16	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	927.22540	0.92723	952.98280	0.95298	0.95298	927.225	19.07	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	0.32540	0.00033	0.68280	0.00068	0.00068	0.325	19.07	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	917.24270	0.91724	943.01950	0.94302	0.94302	917.243	18.98	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	0.34270	0.00034	0.71950	0.00072	0.00072	0.343	18.98	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	15.86990	15.86990	15.89610	15.89610	15.89610		14.82	43,531,135.70	2,743	7,383.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,084.31960	1.08432	1,108.36030	1.10836	1.10836	1,084.320	13.79	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	104.41960	0.10442	102.26030	0.10226	0.10226	104.420	13.79	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,076.25590	1.07626	1,100.20870	1.10021	1.10021	1,076.256	13.79	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	106.35590	0.10636	104.10870	0.10411	0.10411	106.356	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 13/12/2013	Foreign Exchange Future	14.91	Call	1,068.21910		1.06822		1,092.08260	1.09208	1,068.219	13.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	108.31910		0.10832		105.98260	0.10598	108.319	13.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.08090		16.08090		16.10850	16.10850		15.32	0.00	0	1,031.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	25.60800		0.02561		27.00090	0.02700	25.608	17.42	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,256.50800		3.25651		3,285.50090	3.28550	3,256.508	17.42	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,110.07640		3.11008		3,139.06040	3.13906	3,110.076	17.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	29.17640		0.02918		30.56040	0.03056	29.176	17.07	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,925.13880		1.92514		1,950.68200	1.95068	1,925.139	14.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	94.23880		0.09424		92.18200	0.09218	94.239	14.48	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,888.69720		1.88870		1,914.00310	1.91400	1,888.697	14.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	97.79720		0.09780		95.50310	0.09550	97.797	14.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,879.60660		1.87961		1,904.85320	1.90485	1,879.607	14.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	98.70660		0.09871		96.35320	0.09635	98.707	14.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,870.52430		1.87052		1,895.70860	1.89571	1,870.524	14.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	99.62430		0.09962		97.20860	0.09721	99.624	14.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	118.76250		0.11876		115.04830	0.11505	118.763	13.97	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,699.66250		1.69966		1,723.54830	1.72355	1,699.663	13.97	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.28110		16.28110		16.31060	16.31060		15.65	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	981.55980		0.98156		993.82870	0.99383	981.560	15.30	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	740.45980		0.74046		723.22870	0.72323	740.460	15.30	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	977.12460		0.97712		989.30250	0.98930	977.125	15.31	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	746.02460		0.74602		728.70250	0.72870	746.025	15.31	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	972.70380		0.97270		984.79630	0.98480	972.704	15.33	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	751.60380		0.75160		734.19630	0.73420	751.604	15.33	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.50990		16.50990		16.54480	16.54480		15.84	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	929.81300		0.92981		939.06780	0.93907	929.813	16.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,259.91300		1.25991		1,234.26780	1.23427	1,259.913	16.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,266.56390		1.26656		1,240.84560	1.24085	1,266.564	16.28	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	926.46390		0.92646		935.64560	0.93565	926.464	16.28	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	923.12210		0.92312		932.24430	0.93224	923.122	16.29	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,273.22210		1.27322		1,247.44430	1.24744	1,273.222	16.29	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09915		0.09915		0.09947	0.09947		7.78	0.00	0	216.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	915.20680		0.09915		947.20000	0.09947	915.207	22.44	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.00680		0.00000		0.00000	0.00000	0.007	22.44	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	8.53150		0.00009		22.00790	0.00022	8.531	7.78	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	93.33150		0.00093		74.80790	0.00075	93.331	7.78	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	0.00830		0.00000		0.00440	0.00000	0.008	24.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,084.80830		0.01085		1,052.80440	0.01053	1,084.808	24.11	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10048		0.10048		0.10081	0.10081		17.26	0.00	0	14,300.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,075.07050		0.01075		1,106.58330	0.01107	1,075.071	15.50	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	26.77050		0.00027		25.38330	0.00025	26.771	15.50	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	372.99470		0.00373		388.10410	0.00388	372.995	17.26	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	324.69470		0.00325		306.90410	0.00307	324.695	17.26	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	117.61880		0.00118		122.58430	0.00123	117.619	20.72	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,069.31880		0.01069		1,041.38430	0.01041	1,069.319	20.72	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10196		0.10196		0.10230	0.10230		18.17	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,284.41050		0.01284		1,314.70900	0.01315	1,284.411	16.75	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	88.31050		0.00088		84.50900	0.00085	88.310	16.75	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	627.46050		0.00627		643.30330	0.00643	627.461	18.17	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	431.36050		0.00431		413.10330	0.00413	431.361	18.17	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,112.48910		0.01112		1,085.65560	0.01086	1,112.489	20.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	308.58910		0.00309		315.85560	0.00316	308.589	20.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.18580		13.18580		13.25130	13.25130		12.65	81,488,244.00	6,180	41,743.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,885.80000		1.88580		1,951.31020	1.95131	1,885.800	21.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	0.00000	0.00000	0.01020	0.00001	0.000	21.41	0.00	0	29,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Call	1,685.80000	1.68580	1,751.31070	1.75131	1,685.800	22.11	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.01070	0.00001	0.000	22.11	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Call	1,635.80000	1.63580	1,701.31080	1.70131	1,635.800	22.29	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.01080	0.00001	0.000	22.29	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Call	1,195.81450	1.19581	1,261.31510	1.26132	1,195.814	22.73	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Put	0.01450	0.00001	0.01510	0.00002	0.015	22.73	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Call	1,185.81550	1.18582	1,251.31620	1.25132	1,185.816	22.64	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Put	0.01550	0.00002	0.01620	0.00002	0.016	22.64	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Call	1,175.81660	1.17582	1,241.31740	1.24132	1,175.817	22.55	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Put	0.01660	0.00002	0.01740	0.00002	0.017	22.55	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Call	1,135.82180	1.13582	1,201.32310	1.20132	1,135.822	22.20	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Put	0.02180	0.00002	0.02310	0.00002	0.022	22.20	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Call	1,085.83080	1.08583	1,151.33280	1.15133	1,085.831	21.76	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Put	0.03080	0.00003	0.03280	0.00003	0.031	21.76	0.00	0	30,800.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	0.08840	0.00009	0.09540	0.00010	0.088	20.44	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	935.88840	0.93589	1,001.39540	1.00140	935.888	20.44	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Call	835.98170	0.83598	901.49570	0.90150	835.982	19.57	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Put	0.18170	0.00018	0.19570	0.00020	0.182	19.57	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Call	636.59610	0.63660	702.12980	0.70213	636.596	17.81	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Put	0.79610	0.00080	0.82980	0.00083	0.796	17.81	0.00	0	46,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Put	8.09440	0.00809	6.99580	0.00700	8.094	15.43	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Call	343.89440	0.34389	408.29580	0.40830	343.894	15.43	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.95	Call	252.63290	0.25263	315.10820	0.31511	252.633	14.64	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.95	Put	16.83290	0.01683	13.80820	0.01381	16.833	14.64	0.00	0	61,705.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.10	Call	132.42250	0.13242	187.44450	0.18744	132.423	13.45	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.10	Put	46.62250	0.04662	36.14450	0.03614	46.623	13.45	0.00	0	36,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.50	Put	324.72590	0.32473	268.67230	0.26867	324.726	15.30	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.50	Call	10.52590	0.01053	19.97230	0.01997	10.526	15.30	0.00	0	61,705.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Call	1.51390	0.00151	2.78440	0.00278	1.514	17.94	0.00	0	19,900.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Put	615.71390	0.61571	551.48440	0.55148	615.714	17.94	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.00	Call	0.56310	0.00056	0.88320	0.00088	0.563	20.14	0.00	0	150.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.00	Put	814.76310	0.81476	749.58320	0.74958	814.763	20.14	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.09	Put	904.59030	0.90459	839.28930	0.83929	904.590	21.19	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.09	Call	0.39030	0.00039	0.58930	0.00059	0.390	21.19	0.00	0	42,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Put	1,314.30360	1.31430	1,248.83090	1.24883	1,314.304	26.00	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Call	0.10360	0.00010	0.13090	0.00013	0.104	26.00	0.00	0	7,900.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.36070	13.36070	13.42740	13.42740		14.87	68,219,734.20	5,106	49,308.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,167.88020	2.16788	2,234.42120	2.23442	2,167.880	16.83	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	7.18020	0.00718	7.02120	0.00702	7.180	16.83	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	1,926.82450	1.92682	1,993.17370	1.99317	1,926.825	15.63	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	9.12450	0.00912	8.77370	0.00877	9.125	15.63	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	1,877.30280	1.87730	1,943.60040	1.94360	1,877.303	15.39	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	9.60280	0.00960	9.20040	0.00920	9.603	15.39	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	1,827.81320	1.82781	1,894.05420	1.89405	1,827.813	15.14	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	10.11320	0.01011	9.65420	0.00965	10.113	15.14	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	936.60100	0.93660	989.44860	0.98945	936.601	13.46	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	75.90100	0.07590	62.04860	0.06205	75.901	13.46	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	857.45630	0.85746	908.06620	0.90807	857.456	13.57	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	96.75630	0.09676	80.66620	0.08067	96.756	13.57	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.75	Call	746.50600	0.74651	792.93750	0.79294	746.506	13.78	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.75	Put	135.80600	0.13581	115.53750	0.11554	135.806	13.78	0.00	0	800.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	528.26250	0.52826	564.92250	0.56492	528.263	14.41	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	267.56250	0.26756	237.52250	0.23752	267.563	14.41	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.20	Call	475.80240	0.47580	509.98920	0.50999	475.802	14.59	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.20	Put	315.10240	0.31510	282.58920	0.28259	315.102	14.59	0.00	0	7,500.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.00	Call	205.32830	0.20533	221.12410	0.22112	205.328	16.54	0.00	0	200.00

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	14.00	Put	844.62830		0.84463		793.72410	0.79372	844.628	16.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	56.94880		0.05695		60.92730	0.06093	56.949	20.09	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	2,046.24880		2.04625		1,983.52730	1.98353	2,046.249	20.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.55160		13.55160		13.62040	13.62040		15.30	609,822.00	45	22,567.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	152.19530		0.15220		136.27450	0.13627	152.195	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,213.79530		1.21380		1,266.67450	1.26667	1,213.795	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,206.08150		1.20608		1,258.77720	1.25878	1,206.081	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	154.48150		0.15448		138.37720	0.13838	154.481	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,198.39230		1.19839		1,250.90350	1.25090	1,198.392	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	156.79230		0.15679		140.50350	0.14050	156.792	13.98	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,093.41910		1.09342		1,143.24080	1.14324	1,093.419	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	191.81910		0.19182		172.84080	0.17284	191.819	14.01	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.73350		13.73350		13.80410	13.80410		15.59	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	717.77660		0.71778		746.25680	0.74626	717.777	15.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	774.27660		0.77428		732.15680	0.73216	774.277	15.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	714.00990		0.71401		742.33170	0.74233	714.010	15.68	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	780.50990		0.78051		738.23170	0.73823	780.510	15.68	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	710.26940		0.71027		738.43810	0.73844	710.269	15.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	786.76940		0.78677		744.33810	0.74434	786.769	15.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			13.94090		13.94090		14.01740	14.01740		15.98	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	753.84380		0.75384		777.53390	0.77753	753.844	16.59	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,152.94380		1.15294		1,100.13390	1.10013	1,152.944	16.59	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,159.82350		1.15982		1,106.87470	1.10687	1,159.824	16.61	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	750.72350		0.75072		774.27470	0.77427	750.724	16.61	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	747.61300		0.74761		771.02590	0.77103	747.613	16.62	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,166.71300		1.16671		1,113.62590	1.11363	1,166.713	16.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.14780		14.14780		14.22690	14.22690		16.46	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,221.13520		1.22114		1,249.88250	1.24988	1,221.135	15.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	763.33520		0.76334		712.98250	0.71298	763.335	15.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,216.74110		1.21674		1,245.29760	1.24530	1,216.741	15.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	768.94110		0.76894		718.39760	0.71840	768.941	15.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,212.35960		1.21236		1,240.73180	1.24073	1,212.360	15.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	774.55960		0.77456		723.83180	0.72383	774.560	15.75	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.18266		107.18266		107.18042	107.18042			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	3,807.34000		3.80734		3,809.58000	3.80958	3,807.340		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	3,817.34000		3.81734		3,819.58000	3.81958	3,817.340		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	3,827.34000		3.82734		3,829.58000	3.82958	3,827.340		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.95762		104.95762		104.95242	104.95242			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	5,032.38000		5.03238		5,037.58000	5.03758	5,032.380		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	5,042.38000		5.04238		5,047.58000	5.04758	5,042.380		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	5,052.38000		5.05238		5,057.58000	5.05758	5,052.380		0.00	0	0.00
2050	On 07/11/2013	Bond Future			108.00303		108.00303		107.99684	107.99684			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	1,986.97000		1.98697		1,993.16000	1.99316	1,986.970		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	1,996.97000		1.99697		2,003.16000	2.00316	1,996.970		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.01	Put	2,006.97000		2.00697	2,013.16000	2.01316		2,006.970		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			406.08600		406.08600	404.72000	404.72000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.41400		411.41400	410.02900	410.02900				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			478.39200		478.39200	476.40200	476.40200				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			484.67000		484.67000	482.65100	482.65100				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			430.93300		430.93300	428.66500	428.66500				0.00	0	769.00
ALBI	On 06/02/2014	Index Future			436.58800		436.58800	434.28900	434.28900				0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.22980		9.22980	9.29110	9.29110			11.99	0.00	0	8,502.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	729.83100		0.72983	791.14630	0.79115	729.831	21.48	21.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.03100		0.00003	0.04630	0.00005	0.031	21.48	21.48	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.22660		0.00023	0.36580	0.00037	0.227	15.56	15.56	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	430.02660		0.43003	491.46580	0.49147	430.027	15.56	15.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	340.66290		0.34066	401.98590	0.40199	340.663	14.84	14.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.86290		0.00086	0.88590	0.00089	0.863	14.84	14.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	330.79690		0.33080	392.09800	0.39210	330.797	14.76	14.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.99690		0.00100	0.99800	0.00100	0.997	14.76	14.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	320.95060		0.32095	382.22390	0.38222	320.951	14.68	14.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	1.15060		0.00115	1.12390	0.00112	1.151	14.68	14.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	27.32140		0.02732	52.84560	0.05285	27.321	12.83	12.83	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	97.52140		0.09752	61.74560	0.06175	97.521	12.83	12.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.01640		0.00002	0.01140	0.00001	0.016	26.63	26.63	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,070.21640		1.07022	1,008.91140	1.00891	1,070.216	26.63	26.63	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.29550		9.29550	9.35750	9.35750			11.87	13,720,158.00	1,476	8,216.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,007.21250		1.00721	1,069.02730	1.06903	1,007.213	13.44	13.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	11.71250		0.01171	11.52730	0.01153	11.713	13.44	13.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	724.13720		0.72414	783.05010	0.78305	724.137	12.39	12.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	28.63720		0.02864	25.55010	0.02555	28.637	12.39	12.39	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	220.01760		0.22002	253.02060	0.25302	220.018	11.87	11.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	224.51760		0.22452	195.52060	0.19552	224.518	11.87	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	157.04620		0.15705	181.70060	0.18170	157.046	12.18	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	321.54620		0.32155	284.20060	0.28420	321.546	12.18	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	153.66710		0.15367	177.91100	0.17791	153.667	12.20	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	328.16710		0.32817	290.41100	0.29041	328.167	12.20	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	150.34960		0.15035	174.18470	0.17418	150.350	12.22	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	334.84960		0.33485	296.68470	0.29668	334.850	12.22	12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	115.07760		0.11508	134.31970	0.13432	115.078	12.45	12.45	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	419.57760		0.41958	376.81970	0.37682	419.578	12.45	12.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	15.12660		0.01513	20.88250	0.02088	15.127	12.80	12.80	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,019.62660		1.01963	963.38250	0.96338	1,019.627	12.80	12.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	10.40080		0.01040	13.28180	0.01328	10.401	14.47	14.47	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,314.90080		1.31490	1,255.78180	1.25578	1,314.901	14.47	14.47	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36800		9.36800	9.43080	9.43080			12.04	0.00	0	3,916.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	271.86550		0.27187	299.11950	0.29912	271.865	12.23	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	393.86550		0.39387	358.31950	0.35832	393.866	12.23	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	268.02580		0.26803	294.98330	0.29498	268.026	12.25	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	400.02580		0.40003	364.18330	0.36418	400.026	12.25	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	406.22950		0.40623	370.09470	0.37009	406.229	12.26	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	264.22950		0.26423	290.89470	0.29089	264.230	12.26	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.43650		9.43650	9.50070	9.50070			12.22	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	238.07390		0.23807	258.88720	0.25889	238.074	12.77	12.77	0.00	0	0.00

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 13/06/2014	Foreign Exchange Future	9.89	Put	691.57390		0.69157	648.18720	0.64819	691.574	12.77	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	235.31330		0.23531	255.90690	0.25591	235.313	12.78	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	698.81330		0.69881	655.20690	0.65521	698.813	12.78	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	232.65840		0.23266	252.95790	0.25296	232.658	12.80	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	706.15840		0.70616	662.25790	0.66226	706.158	12.80	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.51630		9.51630	9.58390	9.58390		12.36	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	461.87610		0.46188	496.06550	0.49607	461.876	12.40	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	485.57610		0.48558	452.16550	0.45217	485.576	12.40	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	491.35170		0.49135	457.41720	0.45742	491.352	12.41	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	457.65170		0.45765	491.31720	0.49132	457.652	12.41	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	453.45710		0.45346	486.60260	0.48660	453.457	12.42	0.00	0	0.00	
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	497.15710		0.49716	462.70260	0.46270	497.157	12.42	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.59540		9.59540	9.64660	9.64660		9.70	0.00	0	50.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	505.42860		0.50543	556.65340	0.55665	505.429	14.42	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	0.02860		0.00003	0.05340	0.00005	0.029	14.42	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	495.42990		0.49543	546.65740	0.54666	495.430	14.20	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	0.02990		0.00003	0.05740	0.00006	0.030	14.20	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	485.43520		0.48544	536.66170	0.53666	485.435	14.11	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	0.03520		0.00004	0.06170	0.00006	0.035	14.11	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.69820		9.69820	9.75060	9.75060		14.19	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	189.93000		0.18993	205.29520	0.20530	189.930	14.93	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	431.73000		0.43173	394.69520	0.39470	431.730	14.93	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	186.95170		0.18695	202.06190	0.20206	186.952	14.96	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	438.75170		0.43875	401.46190	0.40146	438.752	14.96	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	184.02030		0.18402	198.87660	0.19888	184.020	15.00	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	445.82030		0.44582	408.27660	0.40828	445.820	15.00	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.81030		9.81030	9.86430	9.86430		14.35	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	352.52570		0.35253	371.89180	0.37189	352.526	14.69	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	482.22570		0.48223	447.59180	0.44759	482.226	14.69	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	488.63000		0.48863	453.77400	0.45377	488.630	14.72	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	348.93000		0.34893	368.07400	0.36807	348.930	14.72	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	345.37060		0.34537	364.29700	0.36430	345.371	14.74	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	495.07060		0.49507	459.99700	0.46000	495.071	14.74	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			48.72480		48.72480	-87.05880	-87.05880			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			390.35570		390.35570	424.91040	424.91040			0.00	0	696.00	
CF CANDO CADS	On 13/12/2013	Can-Do Future			407.49020		407.49020	446.92750	446.92750			0.00	0	6,000.00	
CF CANDO CADT	On 13/12/2013	Can-Do Future			190.59540		190.59540	221.70440	221.70440			0.00	0	1,600.00	
CF CANDO CADU	On 16/09/2013	Can-Do Future			31.95270		31.95270	66.23740	66.23740			0.00	0	5,000.00	
CF CANDO CAEN	On 16/09/2013	Can-Do Future			0.09730		0.09730	0.85600	0.85600			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			6.26270		6.26270	10.40780	10.40780			0.00	0	30,000.00	
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000	41.56100	41.56100			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEW	On 25/09/2013	Can-Do Future			43.62880		43.62880		91.02130	91.02130			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			82.32350		82.32350		88.39010	88.39010			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			10.38090		10.38090		17.16770	17.16770			0.00	0	12,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.65060		10.65060		10.68500	10.68500		13.02	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	810.70130		0.81070		845.14210	0.84514	810.701	22.51	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.10130		0.00010		0.14210	0.00014	0.101	22.51	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	800.70950		0.80071		835.15500	0.83516	800.709	22.40	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.10950		0.00011		0.15500	0.00016	0.109	22.40	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	790.71850		0.79072		825.16900	0.82517	790.719	22.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.11850		0.00012		0.16900	0.00017	0.118	22.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.79600		10.79600		10.83150	10.83150		15.32	269,900.00	25	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	335.43080		0.33543		352.88600	0.35289	335.431	15.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	329.43080		0.32943		311.38600	0.31139	329.431	15.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	331.03630		0.33104		348.30650	0.34831	331.036	15.32	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	335.03630		0.33504		316.80650	0.31681	335.036	15.32	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	326.88970		0.32689		343.77340	0.34377	326.890	15.35	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	340.88970		0.34089		322.27340	0.32227	340.890	15.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			10.95660		10.95660		10.99360	10.99360		15.79	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	377.92390		0.37792		390.72850	0.39073	377.924	16.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	711.32390		0.71132		687.12850	0.68713	711.324	16.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	374.91790		0.37492		387.60810	0.38761	374.918	16.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	718.31790		0.71832		694.00810	0.69401	718.318	16.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	371.93770		0.37194		384.51740	0.38452	371.938	16.68	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	725.33770		0.72534		700.91740	0.70092	725.338	16.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62320		1.62320		1.63450	1.63450		12.51	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,332.01880		0.13320		1,445.01220	0.14450	1,332.019	20.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.01880		0.00000		0.01220	0.00000	0.019	20.67	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,232.02350		0.12320		1,345.04180	0.13450	1,232.024	19.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.02350		0.00000		0.04180	0.00000	0.024	19.45	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,132.04470		0.11320		1,245.08340	0.12451	1,132.045	18.75	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.04470		0.00000		0.08340	0.00001	0.045	18.75	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63800		1.63800		1.64910	1.64910		15.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	455.96630		0.04560		503.72390	0.05037	455.966	15.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	575.96630		0.05760		512.72390	0.05127	575.966	15.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	419.16120		0.04192		463.38780	0.04634	419.161	15.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	639.16120		0.06392		572.38780	0.05724	639.161	15.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	385.19820		0.03852		426.05940	0.04261	385.198	15.91	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	705.19820		0.07052		635.05940	0.06351	705.198	15.91	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65200		1.65200		1.66370	1.66370		15.45	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	588.87420		0.05889		633.54570	0.06335	588.874	16.02	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	968.87420		0.09689		896.54570	0.08965	968.874	16.02	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,036.54110		0.10365		961.62120	0.09616	1,036.541	16.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	556.54110		0.05565		598.62120	0.05986	556.541	16.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	526.01600		0.05260		565.60030	0.05656	526.016	16.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,106.01600		0.11060		1,028.60030	0.10286	1,106.016	16.30	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.39142		109.39142		109.38497	109.38497			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	598.58000		0.59858		605.03000	0.60503	598.580		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.00	Put	608.58000		0.60858		615.03000	0.61503	608.580		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	618.58000		0.61858		625.03000	0.62503	618.580		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			9.58134		82.85229		9.68713	82.06085			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,911.95000		8.91195		9,703.39000	9.70339	8,911.950		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	8,823.67000		8.82367		9,615.11000	9.61511	8,823.670		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	8,735.52000		8.73552		9,526.96000	9.52696	8,735.520		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.70013		83.93952		9.80956	83.13725			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,196.65000		1.19665		1,998.92000	1.99892	1,196.650		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	1,121.12000		1.12112		1,923.39000	1.92339	1,121.120		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	1,045.70000		1.04570		1,847.97000	1.84797	1,045.700		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.29200		430.29200		428.07700	428.07700			0.00	0	120.00
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	156,980.00000		15.69800		179,130.00000	17.91300	156,980.000		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	157,080.00000		15.70800		179,230.00000	17.92300	157,080.000		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	157,180.00000		15.71800		179,330.00000	17.93300	157,180.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			435.93800		435.93800		433.69200	433.69200			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	40,520.00000		4.05200		62,980.00000	6.29800	40,520.000		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	40,620.00000		4.06200		63,080.00000	6.30800	40,620.000		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	40,720.00000		4.07200		63,180.00000	6.31800	40,720.000		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			192.61700		192.61700		192.97100	192.97100			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			195.16800		195.16800		195.52600	195.52600			1,951,680.00	1	174.00
ILBI	On 07/11/2013	Index Future			522.45800		522.45800		519.75100	519.75100			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			529.51500		529.51500		526.77200	526.77200			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.14000	94.86000		5.14000	94.86000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.16000	94.84000		5.17000	94.83000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.21000	94.79000		5.21000	94.79000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.26000	94.74000		5.27000	94.73000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.29000	94.71000		5.33000	94.67000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.44000	94.56000		5.49000	94.51000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.54000	94.46000		5.60000	94.40000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.93000	94.07000		6.03000	93.97000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.25000	93.75000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.56000	93.44000		6.64000	93.36000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.87000	93.13000		6.96000	93.04000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.18000	92.82000		7.26000	92.74000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	8.00170	8.00170		8.05180	8.05180		13.02	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	412.21220	0.41221		462.30040	0.46230	412.212	19.02	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	0.51220	0.00051		0.50040	0.00050	0.512	19.02	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	402.27500	0.40227		452.36090	0.45236	402.275	18.88	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	0.57500	0.00058		0.56090	0.00056	0.575	18.88	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	392.34540	0.39235		442.42860	0.44243	392.345	18.73	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	0.64540	0.00065		0.62860	0.00063	0.645	18.73	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.07200	8.07200		8.12220	8.12220		10.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	143.62450	0.14362		164.22730	0.16423	143.625	10.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	211.62450	0.21162		182.02730	0.18203	211.625	10.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	140.08080	0.14008		160.21980	0.16022	140.081	10.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	218.08080	0.21808		188.01980	0.18802	218.081	10.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	136.62060	0.13662		156.30380	0.15630	136.621	10.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	224.62060	0.22462		194.10380	0.19410	224.621	10.84	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.12930	8.12930		8.18060	8.18060		12.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	285.37250	0.28537		310.43440	0.31043	285.373	12.52	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	296.07250	0.29607		269.83440	0.26983	296.073	12.52	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	301.56890	0.30157		275.01750	0.27502	301.569	12.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	280.86890	0.28087		305.61750	0.30562	280.869	12.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	276.86310	0.27686		300.85360	0.30085	276.863	12.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	307.56310	0.30756		280.25360	0.28025	307.563	12.56	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.08960	10.08960	0.09911	10.05850	10.05850		5.87	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	634.88300	0.06349	0.09911	504.66870	0.05047	634.883	7.00	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	138.88300	0.01389	0.09911	319.66870	0.03197	138.883	7.00	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	556.59270	0.05566	0.09911	442.66590	0.04427	556.593	6.81	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	160.59270	0.01606	0.09911	357.66590	0.03577	160.593	6.81	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	481.79950	0.04818	0.09911	396.13120	0.03961	481.799	6.63	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	185.79950	0.01858	0.09911	411.13120	0.04111	185.800	6.63	0.00	0	0.00
R / ¥EN	On 13/12/2013		Foreign Exchange Future	10.08510	10.08510	0.09911	10.05390	10.05390		16.77	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	5,952.31350	0.59523	0.09911	5,711.16630	0.57112	5,952.313	18.29	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	2,001.31350	0.20013	0.09911	2,072.16630	0.20722	2,001.314	18.29	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	5,880.72040	0.58807	0.09911	5,640.80970	0.56408	5,880.720	18.26	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	2,029.72040	0.20297	0.09911	2,101.80970	0.21018	2,029.720	18.26	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	5,809.47470	0.58095	0.09911	5,570.79510	0.55708	5,809.475	18.22	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	2,058.47470	0.20585	0.09911	2,131.79510	0.21318	2,058.475	18.22	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.97369	100.09524		8.04885	99.61414			0.00	0	11,802.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	10,146.89000	10.14689		10,627.99000	10.62799	10,146.890		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	10,074.16000	10.07416		10,555.26000	10.55526	10,074.160		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 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	10,001.48000		10.00148	10,482.58000	10.48258	10,001.480	10,001.480		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.08101		101.40873		8.15937	100.92080			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	1,520.48000		1.52048	2,008.41000	2.00841	1,520.480	1,520.480		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	1,456.80000		1.45680	1,944.73000	1.94473	1,456.800	1,456.800		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	1,393.16000		1.39316	1,881.09000	1.88109	1,393.160	1,393.160		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.17690		114.69409		6.27422	114.51344		3.06	0.00	0	30,785.00
R157	On 07/11/2013	Bond Future	5.59	Call	164.15000		0.16415	127.71000	0.12771	164.150	164.150	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,261.88000		1.26188	1,406.09000	1.40609	1,261.880	1,261.880	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	168.26000		0.16826	130.99000	0.13099	168.260	168.260	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,247.17000		1.24717	1,390.55000	1.39055	1,247.170	1,247.170	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	172.46000		0.17246	134.34000	0.13434	172.460	172.460	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,232.55000		1.23255	1,375.08000	1.37508	1,232.550	1,232.550	3.01	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.34086		116.19915		6.45594	116.01549		2.90	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	393.61000		0.39361	333.72000	0.33372	393.610	393.610	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,521.21000		1.52121	1,644.98000	1.64498	1,521.210	1,521.210	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	398.63000		0.39863	337.97000	0.33797	398.630	398.630	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,510.03000		1.51003	1,633.03000	1.63303	1,510.030	1,510.030	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	403.70000		0.40370	342.26000	0.34226	403.700	403.700	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,498.91000		1.49891	1,621.13000	1.62113	1,498.910	1,498.910	2.83	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.50280		110.98136		6.63963	110.79754		2.60	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	287.86000		0.28786	243.11000	0.24311	287.860	287.860	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,074.06000		2.07406	2,213.13000	2.21313	2,074.060	2,074.060	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,063.28000		2.06328	2,202.00000	2.20200	2,063.280	2,063.280	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	290.84000		0.29084	245.74000	0.24574	290.840	290.840	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	293.84000		0.29384	248.39000	0.24839	293.840	293.840	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,052.52000		2.05252	2,190.89000	2.19089	2,052.520	2,052.520	2.54	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.71398		112.52038		6.88394	112.33486		2.34	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,008.22000		1.00822	880.12000	0.88012	1,008.220	1,008.220	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	979.78000		0.97978	1,037.20000	1.03720	979.780	979.780	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,014.12000		1.01412	885.26000	0.88526	1,014.120	1,014.120	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	974.76000		0.97476	1,031.42000	1.03142	974.760	974.760	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,019.61000		1.01961	890.42000	0.89042	1,019.610	1,019.610	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	969.33000		0.96933	1,025.66000	1.02566	969.330	969.330	2.33	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			8.28059		121.66172		8.37590	120.82118		15.35	364,985.16	3	58,471.00
R186	On 07/11/2013	Bond Future	6.50	Call	32.99000		0.03299	24.38000	0.02438	32.990	32.990	15.04	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,416.76000		17.41676	18,248.69000	18.24869	17,416.760	17,416.760	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	79.52000		0.07952	60.13000	0.06013	79.520	79.520	15.04	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,816.88000		14.81688	15,638.03000	15.63803	14,816.880	14,816.880	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,853.44000		1.85344	1,552.78000	1.55278	1,853.440	1,853.440	15.20	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,377.82000		4.37782	4,917.70000	4.91770	4,377.820	4,377.820	15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,607.81000		3.60781	4,092.47000	4.09247	3,607.810	3,607.810	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,352.36000		2.35236	1,996.48000	1.99648	2,352.360	2,352.360	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,390.96000		2.39096	2,031.06000	2.03106	2,390.960	2,390.960	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,556.49000		3.55649	4,037.13000	4.03713	3,556.490	3,556.490	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,429.94000		2.42994	2,066.02000	2.06602	2,429.940	2,429.940	15.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.16	Put	3,505.65000		3.50565		3,982.27000	3.98227	3,505.650	15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,069.45000		3.06945		3,509.70000	3.50970	3,069.450	15.27	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,797.88000		2.79788		2,397.59000	2.39759	2,797.880	15.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,981.70000		3.98170		3,481.78000	3.48178	3,981.700	15.35	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,059.35000		2.05935		2,399.97000	2.39997	2,059.350	15.35	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,384.84000		5.38484		4,785.57000	4.78557	5,384.840	15.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,325.69000		1.32569		1,566.96000	1.56696	1,325.690	15.47	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,958.40000		6.95840		6,283.12000	6.28312	6,958.400	15.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	817.88000		0.81788		983.14000	0.98314	817.880	15.60	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.38036		117.96872		8.47923	117.11650		15.58	0.00	0	104.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,387.80000		2.38780		2,099.80000	2.09980	2,387.800	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,125.85000		8.12585		8,690.07000	8.69007	8,125.850	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,416.20000		2.41620		2,124.98000	2.12498	2,416.200	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,061.65000		8.06165		8,622.65000	8.62265	8,061.650	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,444.82000		2.44482		2,151.16000	2.15116	2,444.820	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,997.76000		7.99776		8,556.32000	8.55632	7,997.760	15.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.47787		119.58489		8.58011	118.72349		15.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,716.15000		1.71615		1,523.80000	1.52380	1,716.150	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,354.77000		14.35477		15,023.82000	15.02382	14,354.770	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,734.39000		1.73439		1,540.46000	1.54046	1,734.390	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,275.27000		14.27527		14,942.74000	14.94274	14,275.270	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,196.02000		14.19602		14,861.90000	14.86190	14,196.020	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,752.77000		1.75277		1,557.25000	1.55725	1,752.770	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.57659		115.95154		8.68253	115.07912		15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,521.28000		5.52128		5,090.39000	5.09039	5,521.280	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,928.67000		7.92867		8,370.20000	8.37020	7,928.670	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,557.57000		5.55757		5,124.90000	5.12490	5,557.570	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,879.78000		7.87978		8,319.53000	8.31953	7,879.780	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,593.99000		5.59399		5,159.54000	5.15954	5,593.990	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,831.10000		7.83110		8,269.07000	8.26907	7,831.100	14.99	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			273.37494		273.37494		273.37276	273.37276			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	6,615.06000		6.61506		6,617.24000	6.61724	6,615.060		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	6,625.06000		6.62506		6,627.24000	6.62724	6,625.060		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	6,635.06000		6.63506		6,637.24000	6.63724	6,635.060		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			5.16985		107.23613		5.26137	107.13611		1.92	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	152.99000		0.15299		129.79000	0.12979	152.990	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	569.64000		0.56964		646.46000	0.64646	569.640	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	156.46000		0.15646		132.69000	0.13269	156.460	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	562.11000		0.56211		638.36000	0.63836	562.110	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	159.99000		0.15999		135.64000	0.13564	159.990	1.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	554.64000		0.55464		630.31000	0.63031	554.640	1.89	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.13170		104.23545		5.25169	104.13352		1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	473.71000		0.47371		425.07000	0.42507	473.710	1.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.24	Put	381.70000		0.38170		434.99000	0.43499	381.700	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	478.25000		0.47825		429.28000	0.42928	478.250	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	377.75000		0.37775		430.71000	0.43071	377.750	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	483.07000		0.48307		433.52000	0.43352	483.070	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	374.08000		0.37408		426.46000	0.42646	374.080	1.61	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.96755		105.66341		5.13493	105.56228		1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	368.07000		0.36807		331.82000	0.33182	368.070	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	505.85000		0.50585		570.73000	0.57073	505.850	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	502.51000		0.50251		567.18000	0.56718	502.510	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	370.79000		0.37079		334.33000	0.33433	370.790	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	373.52000		0.37352		336.85000	0.33685	373.520	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	499.18000		0.49918		563.64000	0.56364	499.180	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.49210		102.71894		4.77280	102.61720		0.90	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	521.42000		0.52142		464.11000	0.46411	521.420	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	232.74000		0.23274		277.17000	0.27717	232.740	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	523.67000		0.52367		466.21000	0.46621	523.670	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	231.38000		0.23138		275.66000	0.27566	231.380	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	525.93000		0.52593		468.30000	0.46830	525.930	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	230.04000		0.23004		274.15000	0.27415	230.040	0.92	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			201.69021		201.69021		203.19037	203.19037			0.00	0	43,251.00
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	7,299.79000		7.29979		5,799.63000	5.79963	7,299.790		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	7,309.79000		7.30979		5,809.63000	5.80963	7,309.790		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	7,319.79000		7.31979		5,819.63000	5.81963	7,319.790		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			7.02630		105.36287		7.12485	105.02857		5.60	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	21.15000		0.02115		21.34000	0.02134	21.150	5.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,615.48000		4.61548		4,949.97000	4.94997	4,615.480	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	60.11000		0.06011		57.53000	0.05753	60.110	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,656.67000		3.65667		3,988.39000	3.98839	3,656.670	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	62.23000		0.06223		59.46000	0.05946	62.230	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,623.36000		3.62336		3,954.89000	3.95489	3,623.360	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	64.42000		0.06442		61.45000	0.06145	64.420	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,590.14000		3.59014		3,921.47000	3.92147	3,590.140	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,133.35000		103.13335		102,799.05000	102.79905	103,133.350	5.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.79	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.17129		106.74548		7.27818	106.40620		5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	224.20000		0.22420		221.65000	0.22165	224.200	5.06	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,199.95000		4.19995		4,536.68000	4.53668	4,199.950	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	315.23000		0.31523		307.32000	0.30732	315.230	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,660.28000		3.66028		3,991.65000	3.99165	3,660.280	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	320.73000		0.32073		312.47000	0.31247	320.730	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,632.71000		3.63271		3,963.73000	3.96373	3,632.710	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	326.30000		0.32630		317.69000	0.31769	326.300	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,605.22000		3.60522		3,935.89000	3.93589	3,605.220	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.31065		104.04616		7.42604	103.70443		5.10	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	283.96000		0.28396		294.59000	0.29459	283.960	4.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.74	Put	5,078.31000		5.07831	5,430.67000	5.43067	5,078.310	4.98	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.75	Call	287.99000		0.28799	298.53000	0.29853	287.990	4.98	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.75	Put	5,050.96000		5.05096	5,403.23000	5.40323	5,050.960	4.98	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.76	Call	292.06000		0.29206	302.52000	0.30252	292.060	4.98	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	5.76	Put	5,023.65000		5.02365	5,375.84000	5.37584	5,023.650	4.98	0.00	0	0.00	
R203	On 08/05/2014	Bond Future	7.40	Call	1,842.32000		1.84232	1,749.74000	1.74974	1,842.320	5.09	0.00	0	16.00	
R203	On 08/05/2014	Bond Future	7.40	Put	1,577.58000		1.57758	1,826.73000	1.82673	1,577.580	5.09	0.00	0	0.00	
R203	On 07/08/2014	Bond Future			7.46323		105.48875	7.58902	105.14305		4.87	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Call	1,713.10000		1.71310	1,645.38000	1.64538	1,713.100	4.85	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Put	2,191.57000		2.19157	2,469.55000	2.46955	2,191.570	4.85	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	1,726.04000		1.72604	1,657.62000	1.65762	1,726.040	4.85	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Put	2,176.81000		2.17681	2,454.09000	2.45409	2,176.810	4.85	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	1,739.04000		1.73904	1,669.90000	1.66990	1,739.040	4.85	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	2,162.13000		2.16213	2,438.69000	2.43869	2,162.130	4.85	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			9.12925		96.35365	9.22930	95.44925			0.00	0	1,650.00	
R2037	On 07/11/2013	Bond Future	9.41	Call	2,502.48000		2.50248	1,598.08000	1.59808	2,502.480	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Call	2,589.62000		2.58962	1,685.22000	1.68522	2,589.620	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Call	2,676.62000		2.67662	1,772.22000	1.77222	2,676.620	0.00	0.00	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future			9.22754		93.36123	9.33086	92.44448			0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Call	1,260.22000		1.26022	343.47000	0.34347	1,260.220	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Call	1,347.65000		1.34765	430.90000	0.43090	1,347.650	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Call	1,434.94000		1.43494	518.19000	0.51819	1,434.940	0.00	0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future			9.32491		94.64054	9.43131	93.71319			0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Call	394.84000		0.39484	0.00000	0.00000	394.840	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	532.51000	0.53251	0.000	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	445.31000	0.44531	0.000	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Call	482.04000		0.48204	0.00000	0.00000	482.040	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Call	569.10000		0.56910	0.00000	0.00000	569.100	0.00	0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	358.25000	0.35825	0.000	0.00	0.00	0	0.00	
R204	On 07/11/2013	Bond Future			7.25605		106.26356	7.34294	105.89196			7.50	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	128.20000		0.12820	113.53000	0.11353	128.200	7.34	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.29	Put	4,372.61000		4.37261	4,729.54000	4.72954	4,372.610	7.34	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	132.26000		0.13226	116.97000	0.11697	132.260	7.34	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	4,331.65000		4.33165	4,687.96000	4.68796	4,331.650	7.34	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	136.43000		0.13643	120.50000	0.12050	136.430	7.34	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	4,290.82000		4.29082	4,646.49000	4.64649	4,290.820	7.34	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	780.37000		0.78037	678.25000	0.67825	780.370	7.46	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	1,885.05000		1.88505	2,154.53000	2.15453	1,885.050	7.46	0.00	0	1,270.00	
R204	On 06/02/2014	Bond Future			7.37827		103.62795	7.47081	103.25088			7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	533.19000		0.53319	496.52000	0.49652	533.190	7.22	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	4,668.22000		4.66822	5,008.62000	5.00862	4,668.220	7.22	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	541.43000		0.54143	504.14000	0.50414	541.430	7.22	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	4,633.61000		4.63361	4,973.39000	4.97339	4,633.610	7.22	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	549.76000		0.54976	511.84000	0.51184	549.760	7.22	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	4,599.11000		4.59911	4,938.26000	4.93826	4,599.110	7.22	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future			7.50017		105.04756		7.59831	104.66745		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	552.14000		0.55214	529.01000	0.52901		552.140	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,418.45000		6.41845	6,775.43000	6.77543		6,418.450	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	558.90000		0.55890	535.40000	0.53540		558.900	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,383.66000		6.38366	6,740.27000	6.74027		6,383.660	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	565.73000		0.56573	541.86000	0.54186		565.730	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,348.95000		6.34895	6,705.19000	6.70519		6,348.950	7.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.62977		102.47245		7.73448	102.08789		7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,424.37000		2.42437	2,302.05000	2.30205		2,424.370	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,125.90000		3.12590	3,388.14000	3.38814		3,125.900	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,441.75000		2.44175	2,318.26000	2.31826		2,441.750	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,106.17000		3.10617	3,367.24000	3.36724		3,106.170	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,459.20000		2.45920	2,334.54000	2.33454		2,459.200	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,086.52000		3.08652	3,346.42000	3.34642		3,086.520	7.08	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
R207	On 07/11/2013	Bond Future			7.59438		100.67623		7.67552	100.28700		9.66	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	232.37000		0.23237	186.66000	0.18666		232.370	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,701.48000		4.70148	5,045.00000	5.04500		4,701.480	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	238.46000		0.23846	191.75000	0.19175		238.460	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,656.81000		4.65681	4,999.33000	4.99933		4,656.810	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	244.68000		0.24468	196.95000	0.19695		244.680	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,612.31000		4.61231	4,953.81000	4.95381		4,612.310	9.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.71400		98.35819		7.79962	97.96330		9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	641.00000		0.64100	554.87000	0.55487		641.000	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,764.54000		5.76454	6,073.30000	6.07330		5,764.540	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	650.23000		0.65023	563.15000	0.56315		650.230	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,724.57000		5.72457	6,032.38000	6.03238		5,724.570	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	659.56000		0.65956	571.53000	0.57153		659.560	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,684.74000		5.68474	5,991.60000	5.99160		5,684.740	9.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.83564		99.70570		7.92557	99.30746		9.33	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	641.52000		0.64152	561.66000	0.56166		641.520	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,293.95000		8.29395	8,612.33000	8.61233		8,293.950	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	648.87000		0.64887	568.32000	0.56832		648.870	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,252.64000		8.25264	8,570.33000	8.57033		8,252.640	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	656.29000		0.65629	575.04000	0.57504		656.290	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,211.42000		8.21142	8,528.41000	8.52841		8,211.420	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.96379		97.44768		8.05876	97.04466		9.35	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,902.22000		2.90222	2,670.55000	2.67055		2,902.220	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,075.62000		4.07562	4,246.97000	4.24697		4,075.620	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,921.51000		2.92151	2,688.64000	2.68864		2,921.510	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,051.75000		4.05175	4,221.90000	4.22190		4,051.750	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,940.87000		2.94087	2,706.80000	2.70680		2,940.870	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,027.97000		4.02797	4,196.92000	4.19692		4,027.970	9.30	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future		7.71481	95.43214		7.79029	95.02826		10.89	1,240,617.82	13	14,354.00
R208	On 07/11/2013	Bond Future	6.79	Call	212.96000	0.21296	189.98000	0.18998	212.960	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,338.83000	5.33883	5,719.73000	5.71973	5,338.830	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	219.10000	0.21910	195.31000	0.19531	219.100	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,287.74000	5.28774	5,667.83000	5.66783	5,287.740	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	225.38000	0.22538	200.77000	0.20077	225.380	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,236.84000	5.23684	5,616.11000	5.61611	5,236.840	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,123.61000	1.12361	1,004.08000	1.00408	1,123.610	10.83	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,284.74000	2.28474	2,569.09000	2.56909	2,284.740	10.83	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future		7.82431	96.68440		7.90340	96.27466		10.58	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	673.51000	0.67351	626.71000	0.62671	673.510	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,519.00000	6.51900	6,881.94000	6.88194	6,519.000	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	683.53000	0.68353	636.05000	0.63605	683.530	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,473.11000	6.47311	6,835.37000	6.83537	6,473.110	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	693.67000	0.69367	645.49000	0.64549	693.670	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,427.38000	6.42738	6,788.94000	6.78894	6,427.380	10.37	0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.93038	94.61195		8.01283	94.19859		10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	606.27000	0.60627	583.67000	0.58367	606.270	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,315.97000	9.31597	9,706.73000	9.70673	9,315.970	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	613.87000	0.61387	590.91000	0.59091	613.870	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,267.56000	9.26756	9,657.96000	9.65796	9,267.560	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,219.25000	9.21925	9,609.28000	9.60928	9,219.250	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	621.55000	0.62155	598.22000	0.59822	621.550	10.25	0.00	0	0.00
R208	On 07/08/2014	Bond Future		8.04017	95.92374		8.12648	95.50540		9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,020.85000	3.02085	2,908.38000	2.90838	3,020.850	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,246.51000	4.24651	4,552.38000	4.55238	4,246.510	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,042.74000	3.04274	2,929.41000	2.92941	3,042.740	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,219.03000	4.21903	4,524.04000	4.52404	4,219.030	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,064.71000	3.06471	2,950.54000	2.95054	3,064.710	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,191.67000	4.19167	4,495.84000	4.49584	4,191.670	9.84	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		8.96460	74.69823		9.06945	73.90834		22.56	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,632.96000	1.63296	1,417.40000	1.41740	1,632.960	22.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,084.78000	4.08478	4,659.11000	4.65911	4,084.780	22.42	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,050.84000	2.05084	1,789.72000	1.78972	2,050.840	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,396.16000	3.39616	3,924.93000	3.92493	3,396.160	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,082.96000	2.08296	1,818.46000	1.81846	2,082.960	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,350.20000	3.35020	3,875.59000	3.87559	3,350.200	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,115.37000	2.11537	1,847.49000	1.84749	2,115.370	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,304.65000	3.30465	3,826.66000	3.82666	3,304.650	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,830.65000	3.83065	3,400.77000	3.40077	3,830.650	22.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	1,711.32000	1.71132	2,071.33000	2.07133	1,711.320	22.72	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,528.22000	4.52822	4,047.23000	4.04723	4,528.220	22.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,333.17000	1.33317	1,642.07000	1.64207	1,333.170	22.81	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,120.62000	1.12062	1,397.10000	1.39710	1,120.620	22.87	0.00	0	980.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.50	Call	5,018.70000		5.01870		4,505.29000	4.50529	5,018.700	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,050.26000		6.05026		5,476.63000	5.47663	6,050.260	23.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	779.06000		0.77906		995.32000	0.99532	779.060	23.00	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.05433		75.67842		9.16236	74.87780		22.24	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,619.82000		2.61982		2,402.38000	2.40238	2,619.820	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,627.36000		6.62736		7,210.54000	7.21054	6,627.360	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,647.48000		2.64748		2,428.02000	2.42802	2,647.480	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,573.89000		6.57389		7,155.05000	7.15505	6,573.890	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,675.30000		2.67530		2,453.82000	2.45382	2,675.300	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,520.72000		6.52072		7,099.86000	7.09986	6,520.720	21.98	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.14077		73.56986		9.25180	72.75985		22.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,434.62000		12.43462		13,150.23000	13.15023	12,434.620	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,792.42000		1.79242		1,698.02000	1.69802	1,792.420	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,810.41000		1.81041		1,714.91000	1.71491	1,810.410	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,361.95000		12.36195		13,076.46000	13.07646	12,361.950	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,828.53000		1.82853		1,731.93000	1.73193	1,828.530	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,289.55000		12.28955		13,002.96000	13.00296	12,289.550	21.93	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.22754		74.59000		9.34181	73.76926		21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,546.93000		5.54693		5,236.35000	5.23635	5,546.930	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,926.20000		6.92620		7,436.36000	7.43636	6,926.200	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,579.75000		5.57975		5,267.62000	5.26762	5,579.750	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,884.44000		6.88444		7,393.05000	7.39305	6,884.440	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,612.65000		5.61265		5,298.97000	5.29897	5,612.650	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,842.88000		6.84288		7,349.94000	7.34994	6,842.880	21.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			152.48841		152.48841		152.48148	152.48148			12,504,049.62	82	1,319.00
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	7,501.59000		7.50159		7,508.52000	7.50852	7,501.590		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	7,511.59000		7.51159		7,518.52000	7.51852	7,511.590		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	7,521.59000		7.52159		7,528.52000	7.52852	7,521.590		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			128.32741		128.32741		128.34333	128.34333			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	1,662.59000		1.66259		1,646.67000	1.64667	1,662.590		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	1,672.59000		1.67259		1,656.67000	1.65667	1,672.590		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	1,682.59000		1.68259		1,666.67000	1.66667	1,682.590		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			128.06088		128.06088		128.06069	128.06069			4,097,948.16	32	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	4,929.12000		4.92912		4,929.31000	4.92931	4,929.120		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	4,939.12000	4.93912	4,939.31000	4.93931	4,939.120		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	4,949.12000	4.94912	4,949.31000	4.94931	4,949.120		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			8.84464	85.20445	8.93959	84.47601		19.55	1,192,862.30	14	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,754.63000	1.75463	1,492.04000	1.49204	1,754.630	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,754.84000	3.75484	4,220.69000	4.22069	3,754.840	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,784.47000	1.78447	1,518.73000	1.51873	1,784.470	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,704.82000	3.70482	4,167.52000	4.16752	3,704.820	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,814.76000	1.81476	1,545.73000	1.54573	1,814.760	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,655.37000	3.65537	4,114.78000	4.11478	3,655.370	19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.94370	86.32259	9.04176	85.58406		20.19	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,375.27000	2.37527	2,120.25000	2.12025	2,375.270	19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,553.43000	7.55343	8,036.94000	8.03694	7,553.430	19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,401.04000	2.40104	2,144.06000	2.14406	2,401.040	19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,496.52000	7.49652	7,978.07000	7.97807	7,496.520	19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,427.00000	2.42700	2,168.04000	2.16804	2,427.000	19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,439.91000	7.43991	7,919.48000	7.91948	7,439.910	19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.03546	83.96629	9.13632	83.21945		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,719.15000	1.71915	1,559.35000	1.55935	1,719.150	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,145.03000	13.14503	13,732.07000	13.73207	13,145.030	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,736.24000	1.73624	1,575.17000	1.57517	1,736.240	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,072.42000	13.07242	13,658.19000	13.65819	13,072.420	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,753.46000	1.75346	1,591.10000	1.59110	1,753.460	19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,000.06000	13.00006	13,584.54000	13.58454	13,000.060	19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.12921	85.13043	9.23318	84.37389		19.80	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,400.67000	5.40067	5,022.53000	5.02253	5,400.670	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,559.67000	7.55967	7,938.07000	7.93807	7,559.670	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,432.88000	5.43288	5,053.31000	5.05331	5,432.880	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,515.87000	7.51587	7,892.84000	7.89284	7,515.870	19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,465.18000	5.46518	5,084.20000	5.08420	5,465.180	19.68	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,472.25000	7.47225	7,847.81000	7.84781	7,472.250	19.68	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			9.13130	74.99510	9.23113	74.22587		22.94	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	150.40000	0.15040	121.80000	0.12180	150.400	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,947.54000	11.94754	12,688.17000	12.68817	11,947.540	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	155.00000	0.15500	125.58000	0.12558	155.000	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,852.99000	11.85299	12,592.80000	12.59280	11,852.990	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	159.71000	0.15971	129.46000	0.12946	159.710	22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,758.75000	11.75875	12,497.73000	12.49773	11,758.750	22.50	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.22455	75.97922	9.32755	75.19945		23.71	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,749.60000	3.74960	3,392.22000	3.39222	3,749.600	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	5,578.95000	5.57895	6,001.34000	6.00134	5,578.950	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,782.91000	3.78291	3,423.42000	3.42342	3,782.910	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,532.70000	5.53270	5,952.98000	5.95298	5,532.700	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,816.37000	3.81637	3,454.76000	3.45476	3,816.370	23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	5,486.75000	5.48675	5,904.91000	5.90491	5,486.750	23.61	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future			9.16732		97.39910		9.26729	96.40849			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	15,122.06000		15.12206	16,112.67000	16.11267	15,122.060	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,992.73000		14.99273	15,983.34000	15.98334	14,992.730	0.000		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	14,863.66000		14.86366	15,854.27000	15.85427	14,863.660	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.26239		98.67722		9.36569	97.67298			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	1,719.51000		1.71951	2,723.75000	2.72375	1,719.510	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,618.24000		1.61824	2,622.48000	2.62248	1,618.240	0.000		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	1,517.16000		1.51716	2,521.40000	2.52140	1,517.160	0.000		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,306.79000		19,306.79000	19,410.53000	19,410.53000				0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,540.63000		19,540.63000	19,645.11000	19,645.11000				0.00	0	0.00

Total for Derivatives : **1,304,480,357.96** **121,558** **2 792 061.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.19840			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.88000		107.82240		6.88000	107.76296			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.82932			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.45500		103.38681		8.45500	103.31703			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.34155			0.00	0	1,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.45272			0.00	30,000,000	18,000,000.00
AB013	On 21/11/2018	Spot Bond			9.32000		98.50147		9.32000	98.42834			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.23000		105.04280		7.23000	104.98199			0.00	0	4,605,000.00
AB07	On 07/03/2014	Spot Bond			6.41500		101.33664		6.41500	101.28480			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.77388			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.73500		108.49757		8.73500	108.42197			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	99.83542			0.00	0	0.00
ABCPi2	On 20/09/2014	Spot Bond			0.82000		133.34451		0.82000	133.29668			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond			2.49000		128.53556		2.49000	257.10874			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.33989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29853			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51649			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.93143			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.92825			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.92602			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.49000	105.61255		7.49000	105.54891			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.82724			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.01500	106.84954		7.01500	106.78951			0.00	0	89,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.43042			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63938			0.00	0	2,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34294			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.29558			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41056			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.57002			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.79264			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.11500	106.44650		6.11500	99.89958			0.00	0	601,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.90655			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.39531			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.40185			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000	131.66130		5.27000	131.56706			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.16000	122.77431		3.16000	122.70693			0.00	0	1,800,000.00
ABLI04	On 11/10/2016	Spot Bond	2.77000	116.76573		2.77000	116.70532			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000	98.34649		4.42000	98.28274			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.11500	102.64021		6.11500	98.83664			21,402,500,000.00	3,500,000	1,750,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.03500	113.27518		11.03500	113.17604			0.00	0	1,335,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.87945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.85851			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.96042			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.14239			0.00	0	3,200,000.00
ABLS11	On 29/06/2019	Spot Bond	4.07000	109.62138		4.07000	109.55320			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	37.31743		100.00000	37.04391			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.23000	160.91602		2.23000	160.83981			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	152.95312		2.76000	152.87412			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.26000	162.35540		2.26000	162.27810			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.33000	161.47608		2.33000	161.39828			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.03125	71.34996		8.03125	71.29531			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.03125	71.34996		8.03125	71.29531			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.39000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.81801			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.52000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.28000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.81000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.67000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.41000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.21171			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05526			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.87000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.55500	104.68060		6.55500	104.62527			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.79000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.97000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.23000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35434			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.02000		111.91929		7.02000	111.85600			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12759			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	83.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.34000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.95000		91.13234		2.95000	96.68045			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.03000		96.17381		3.03000	140.16885			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.93000		108.84142		2.93000	184.34585			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	83.22000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.59000		89.01047		9.59000	88.99225			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	90.92000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	105.02190			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.61000			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	9.77000		107.01647		9.77000	107.74357			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	9.71500		108.05997		9.71500	108.16469			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.89500		91.18173		8.89500	91.44475			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		9.81000	105.90076		9.81000	107.43882			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		100.00000	12.57282		100.00000	12.50000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.33500	110.61565		8.33500	105.60643			0.00	0	306,000.00
ABS5	On 01/05/2015	Spot Bond		6.83000	105.32463		6.83000	105.26698			239,050,000,000.00	35,000,000	44,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.93500	98.72613		8.93500	98.65542			0.00	0	317,000.00
ABS7	On 11/09/2026	Spot Bond		9.97000	91.70065		9.97000	91.62674			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.48000	108.90115		7.48000	104.15471			0.00	0	1,000,000.00
ABSI1	On 11/06/2014	Spot Bond		1.52000	127.81996		1.52000	127.76679			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.30000	130.52100		2.30000	261.08420			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.34113		0.76000	125.02554			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.26500	119.95247		2.26500	122.30376			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.46087		100.00000	35.20377			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.18000	104.08883		11.18000	103.99605			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.59892			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.78405		100.00000	1.77111			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.61508			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.84375			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.87948			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.63375		100.00000	10.55665			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.88061			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	58.73742	11.00000	58.68706			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.63375	100.00000	10.55665			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.42695			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.45520			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	99.86554			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85843			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84279			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86541			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86069			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85862			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94012			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94012			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94594			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86922			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94594			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93431			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.54985			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87179			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.87403			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.53134			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.87403			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.86358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.85865			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.85675			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.86053			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.88345			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.86923			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.39000	105.16783		9.39000	102.67792			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88069			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24500	101.75297		7.24500	101.69402			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.82115			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.99306			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.73669			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87303			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.87486			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.90778			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.98798			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.86537			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.45202			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.45202			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87303			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.33142			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87006			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87120			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.99646			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.99704			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51332			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68042			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.96657			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48016			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.75726			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.86483			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88784			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88991			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86802			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.60652			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88314			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88634			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88013			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86840			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87498			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88258			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88051			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.89161		10.23000	99.81040			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.87826			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88164			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.83188			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.05195			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.88117			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.39500	104.09858		9.39500	104.02027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86890			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.25843	1.75000	108.33289			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.88070			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.88014			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86434			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.85956			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.86912			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.87161			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.86051			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.86529			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85478			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.24421			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.85860			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38021			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.86051			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.87213			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.86397			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.86151			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89156			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89042			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88148			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.87866			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.86104			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.85516			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.86339			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84579			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84426			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.26618			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.85191			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.85191			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.59727			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.39408			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.87295			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87429			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.82453			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.40436			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.87065			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.87008			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.86434			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.87275			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.78015			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89466			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.04416			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.89817		100.00000	5.85541			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.40359			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.44965			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.48029			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.04151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.15779			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.31270			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.00885			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.97000	99.45826		7.97000	99.39204			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.33363			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.57140			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.36500	100.95540		8.36500	100.88761			0.00	0	200,000.00
AIR02	On 30/04/2023	Spot Bond		9.41000	118.57462		9.41000	118.48528			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	46.75952		100.00000	46.42051			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.10000	108.62273		7.10000	108.55995			0.00	0	17,300,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	44.63119		100.00000	44.30762			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.91072		100.00000	15.80532			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.28000	145.63230		3.28000	145.55095			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.71001		4.77000	126.77249			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02001			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.06097			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.01611			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43150			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.86500	108.22607		8.86500	108.14916			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02344			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.92634			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	97.64611		100.00000	96.88720			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.75360			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.20500	113.66298		7.20500	113.59706			0.00	0	252,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.55271			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94671			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.48000	100.88628		6.48000	99.96451			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.40341			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.99500	105.69488		6.99500	105.63533			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.78500	108.38777		8.78500	108.31141			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71556			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.95404	106.14953		10.95404	104.50200			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87134	103.52766		10.87134	102.92577			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.92066	103.37751		10.92066	102.84358			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.01037			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.96358	103.11817		10.96358	102.73304			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.93573	101.99797		11.93573	101.86187			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.06085			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.06085			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.06092			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.20404	101.89320		11.20404	101.98261			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.11431	104.64145		11.11431	102.79384			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.87134	103.52766		10.87134	102.92577			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.08676	103.40773		11.08676	102.92360			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.29352	95.77343		10.29352	102.22491			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.94984			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.93843			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.93843			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.82788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		10.51977	102.19469		10.51977	102.10810			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.56000	100.99639		11.56000	100.82637			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	66.51778		10.22500	98.04607			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	101.38453			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.75813			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.23764		12.22500	101.88729			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.90828			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.26500	62.90266		11.26500	98.16809			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.84799			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.89823			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.89823			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	101.82386			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.37506			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.95404	106.64970		13.95404	105.07428			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.26224	103.48050		15.26224	103.35113			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.16365	103.19029		14.16365	102.98315			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.55043			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.55043			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.55043			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.65059			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.22086		100.00000	10.16280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.58251	100.00000	22.41878				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.55261	100.00000	20.40362				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.68681	100.00000	12.59482				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.68681	100.00000	12.59482				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.33894	100.00000	15.22774				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.29093	100.00000	13.19457				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		70.87051	100.00000	70.46790				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.90493				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.06105				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.11150				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		81.83857	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.20000		104.19272	2.20000	167.48728				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		94.13998	8.33000	136.19011				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		95.45506	8.33000	136.52350				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		98.47728	8.71500	98.40845				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.80869				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.48305				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	100.74710				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.07780				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.57279				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		56.27965	100.00000	55.87162				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.95500		100.21841	7.95500	100.15470				5,966,250,000.00	750,000	7,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.98073			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96176			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98339			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05546			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12750			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32878			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.86352		100.00000	9.79201			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78057			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82332			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.84164			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.84774			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92096			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.01850			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.17635		100.00000	6.13157			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.17635		100.00000	6.13157			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95123			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.94683			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.94562			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.38500	101.25959		8.38500	101.19143			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.94202			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93553			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.51106		100.00000	4.37676			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.51106		100.00000	4.37676			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.24000	104.48540		6.24000	104.43307			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.88682			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.44919			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.85666			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.37160			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35944			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.42461			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35556			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.37589			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.41281			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.56575			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.81929			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.86932			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		12.06627		100.00000	11.97879			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.81500	111.42487		6.81500	111.36401			0.00	0	531,000.00
CBL08	On 02/11/2016	Spot Bond		9.43500	117.60385		9.43500	117.51550			0.00	0	226,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.28978			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.57952			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.13500	106.96201		9.13500	106.88414			0.00	0	6,971,000.00
CBL12	On 06/09/2018	Spot Bond		11.17500	100.84667		11.17500	100.75583			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.13201			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.42500	101.90577		11.42500	101.81350			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74534			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.32500	103.43034		9.32500	103.35353			0.00	0	172,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.55080			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.86500	97.34197		11.86500	97.25055			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.79743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.92401			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.69187			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.22000		94.90469		10.22000	94.82761			0.00	0	31,000.00
CCT01	On 23/06/2023	Spot Bond	10.16000		117.59117		10.16000	117.49570			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000		113.42758		10.01000	113.33681			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.41000		112.16625		9.41000	112.08173			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.11325			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68500		106.40231		11.68500	106.30385			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.67537			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06603			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.90309			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.18924			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.15986			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.30112			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82063			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.81163			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.87872			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.88533			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.85915			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.87213			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.74000		106.95912		10.74000	99.79445			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.32000		104.97429		8.32000	99.84069			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.83202			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.03833			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.03833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.63351			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	64.12320		100.00000	63.65831			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	64.12320		100.00000	63.65831			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	64.12320		100.00000	63.65831			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.86544			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	64.12320		100.00000	63.65831			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36845			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.92832			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.08511		10.11000	102.00307			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.92832			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24123			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	104.82672			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.17893		2.76000	111.95969			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	108.94455		3.14000	111.81600			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.35796		8.25000	100.29075			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	99.92832			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.92832			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.78695		3.10000	111.42658			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.78027		2.40000	111.42658			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.80268			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.81478			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.09902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.11447			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.08000	104.70692		8.08000	104.63896			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.15982			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14239			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01083			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01945			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.13000	104.89011		8.13000	104.82162			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.13000	104.89011		8.13000	104.82162			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
CLN225		On 09/12/2016	Spot Bond	8.18000	103.72058		8.18000	103.65244			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86167			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84547			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.02405			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.02405			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	69.24298		100.17539	68.74018			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.92234			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.54605			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85965			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32682			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.34962			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.57276		9.35000	100.49787			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.57276		9.35000	100.49787			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32676			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.55293			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.95033			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54184			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40638			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40638			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40638			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40638			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40638			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44526			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50988			0.00	1,000,000	1,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50988			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50988			0.00	2,000,000	2,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50988			0.00	3,000,000	3,000,000.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50988			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.52067			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.19500	101.68160	9.19500	106.41681			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.83637			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.43222			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94961			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94961			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84217			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84011			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.50873			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86625			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86721			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87210			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.40339			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.39993			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.39973			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87248			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.09013			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07626			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.82880			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38433			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.87104			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.61327			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.26906			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75809			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75809			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73651			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62691			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73651			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46283			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.85095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62696			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62696			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62674			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	101.61545			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
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	100.63698			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.87000	94.53959		10.87000	95.53500			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.39000	90.68452		11.39000	92.23366			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54624			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.84197			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.62097			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99296			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.94855			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.65425		8.80500	103.23568			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.86339			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00396			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	99.85631			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.85344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	99.84235			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.85191			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78694			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78694			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78694			0.00	0	7,200,000.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.84293			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.83950			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.91663			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04501			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
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	100.27496			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.60204		7.01000	37.20193			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	141.88351			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		8.71500	98.47728		8.71500	126.45519			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.33000	31.05935		8.33000	136.19011			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.33000	31.44987		8.33000	136.52350			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.31530			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.18974			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32842			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32842			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.85976			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.87035			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86051				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99296				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87467				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.63000	108.50901	8.63000	111.03385				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.78500	103.32511	8.78500	103.25231				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.13000	116.04116	10.13000	115.94721				0.00	0	314,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.08000	108.37842	8.08000	108.30808				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.72000	105.36326	9.72000	105.28177				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.18000	97.68495	10.18000	97.60548				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000	98.46312	11.06000	98.37628				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000	91.13083	11.06000	91.05046				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.27688				0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.30165				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20317				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77107				0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.35908				0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.76504				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.58000	92.63884	12.58000	91.46997				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.77423	100.00000	10.67254				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.75420				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.06000	98.04572	8.06000	99.13818				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.66795				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.83089				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.85690				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.90453				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.00260			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.80625			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.86000	123.84159		6.86000	123.77314			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.35000	106.37461		8.35000	106.30370			25,050,000,000.00	3,000,000	33,848,000.00
DV23	On 27/02/2023	Spot Bond		8.83000	107.92509		8.83000	107.84908			44,679,800,000.00	5,060,000	81,435,000.00
E170	On 01/08/2020	Spot Bond		8.02000	130.19733		8.02000	130.11389			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	107.24585			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26691			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28934			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.30391			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.89668			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81559		0.10000	130.40264			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.46000	110.13715		2.46000	110.08304			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.51000	97.10325		2.51000	97.05516			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.60000	97.52686		2.60000	96.07705			598,000,000,000.00	230,000,000	130,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.62000	106.05469		9.62000	105.97349			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.47000	106.74140		9.47000	106.65958			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.11000	103.27699		10.11000	103.19399			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.67500	91.89264		10.67500	96.00668			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44837			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.59333			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.32204			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35122			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	51.83161		100.00000	51.45171			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	84.79263		100.00000	84.21053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ195U	On 12/09/2013	Spot Bond	100.00000		68.49170	100.00000	68.49167				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		88.43632	100.00000	87.81499				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		83.90805	100.00000	83.33333				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.37704	3.00000	128.30839				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04000		105.64218	11.04000	105.54967				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.54013				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.07731				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.38905				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78500		84.90160	9.78500	99.61397				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.52310				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.47913				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.46566				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.53324				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.51571				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.44186				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.45548				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.42888				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.44896				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.42486				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.44159				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.52000		102.57879	6.52000	102.52456				6,520,000,000.00	1,000,000	3,500,000.00
ES18	On 20/04/2018	Spot Bond	7.57500		110.14941	7.57500	110.08230				488,587,500,000.00	64,500,000	283,633,572.00
ES23	On 25/01/2023	Spot Bond	8.47500		111.13623	8.47500	111.06106				0.00	0	237,200,000.00
ES26	On 02/04/2026	Spot Bond	8.93500		95.48813	8.93500	95.41974				0.00	0	46,262,000.00
ES33	On 15/09/2033	Spot Bond	9.51000		82.18173	9.61000	81.36172				1,902,000,000.00	200,000	912,067,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES42		On 25/04/2042	Spot Bond	9.89000	89.00030		9.89000	90.08931			890,100,000,000.00	90,000,000	110,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.33522			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05962			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.46463			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.11347			0.00	0	0.00
FIFC06		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC07		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.26292			0.00	0	0.00
FIFC08		On 11/03/2014	Spot Bond	100.00000	67.46765		100.00000	67.09559			25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U		On 02/08/2023	Spot Bond	100.00000	11.42084		100.00000	11.33804			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	11.11417		100.00000	11.03360			0.00	0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.94551			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.94304			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93812			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.13000	101.79425		7.13000	101.73580			0.00	0	8,600,000.00
FRB05		On 21/12/2018	Spot Bond	9.26500	98.86627		9.26500	98.79289			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00574			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00567			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.98216			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.26452			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.06500	106.46790		11.06500	106.37396			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.25990			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.36500	120.64549		2.36500	121.39612			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.33000	130.20505		2.33000	260.45156			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	3.01000	96.40097		3.01000	140.50017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond		2.82000	110.60902		2.82000	187.34132			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.29000	111.38780		7.29000	111.32244			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08000	57.12795		8.08000	56.41202			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.46778		9.50000	35.56260			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.23952		9.73000	34.30800			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	97.62570		100.00000	96.85901			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.71935			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.53219			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	100.51674			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51674			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.25157			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50757			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.01585			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.92489			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.71360			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90426			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	99.91996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.91996		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.92609			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.89322			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.33414			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.53130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79338			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.54419			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.80720			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85838			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.93567		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.20886			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65187			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99070			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12996			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.51505			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.32718			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.62868			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.79561			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.50810			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42692			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.16477			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12300			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.68897			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65419			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55912			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.69361			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.26919			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.03517		100.09221	13.06518			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66566			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.00626			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.27133			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.47325			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	101.85767			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	101.88095			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69728			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.75391			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.36893			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.16342			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03071			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.16342			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.01539			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.71908			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.54194		13.22500	52.15723			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.60760			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.12309			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.12309			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.60993			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.45762			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.69353			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.90500	85.04647		3.90500	87.93430			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.77713			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.77713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.47416			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54624			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93730			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	101.15449			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83706			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.84077			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.54510			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.42712			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.23088			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	100.00000	0.23694	100.00000	100.00000				1,010,000,000,000.00	10,100,000	10,100,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.13468			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.86458			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.85303			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.08417			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.22812			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.56251			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92919			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60500	117.02508		3.60500	110.75561			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.89019			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.91111			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.58500	107.13847		3.58500	110.91857			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.10000	98.90011		1.10000	118.54776			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.60500	104.21612		3.60500	110.75561			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.08000	104.40692		2.08000	119.80185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	2.15000	103.36897		2.15000	123.18999			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05648			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	99.91677			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.91518			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62052			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.87628			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	102.22028			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.13197			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.78605			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.92314			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.78376			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	9.71083		100.00000	9.64043			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.09107		100.00000	9.00526			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.22000	137.79352		4.22000	137.70587			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.56637			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.03041			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.61013			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.52611			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.39621			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.37267			0.00	500,000	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS36		On 07/12/2023	Spot Bond	2.84000	124.97330		2.84000	249.97609			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.34000	130.09994		2.34000	260.24111			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	3.06000	122.79560		3.06000	245.61580			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.73500	100.46102		2.73500	118.10380			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.86669			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.26500	118.62053		2.26500	118.56412			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11176			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27765			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.74177			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.50323			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.97000	89.24935		2.97000	89.20186			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	12.71104		104.97509	12.61375			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	16.54277		101.07593	16.42035			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	9.23957		100.44759	9.98991			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	15.83720		100.76967	15.72159			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	100.72437			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.65000	97.49707		2.65000	97.44757			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04239			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.62000	94.19081		2.62000	99.92778			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	2.65000	93.90804		2.65000	99.62754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.33840			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.54000	127.99885		2.54000	324.44674			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.29607			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18186			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70888			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.66516			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.63091			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.32297			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.26405			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.34882			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.80000	102.83027		5.80000	102.78155			0.00	0	2,170,000.00
FRX15	On 14/03/2015	Spot Bond		6.22000	103.60570		6.22000	103.55340			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.33000	101.79567		7.33000	101.73562			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.83500	102.26800		7.83500	102.20358			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.99500	113.87879		7.99500	113.80564			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.56000	105.08560		8.56000	105.01382			0.00	0	595,000.00
FRX23	On 28/02/2023	Spot Bond		9.52000	89.45916		9.52000	89.39024			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.62000	110.50483		9.62000	110.41976			0.00	0	13,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.42500	93.29322		10.42500	93.21596			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.59500	79.82214		10.59500	79.75462			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.67336			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23116			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.13500	105.12779		9.13500	105.05085			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	100.66082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.95646			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.95650			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
GRA308	On 17/12/2013	Spot Bond		100.00000	79.86871		100.00000	99.99980			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.34458			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.59200			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.51915			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.30058			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.21560			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.05384			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.37260			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.85197			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.87222			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.91136			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.95990			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.02726			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	100.07307			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.44430			0.00	925,000	925,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.08789			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15628			0.00	200,000	2,200,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.48005			0.00	60,000,000	32,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.03414			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24799			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.81245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01667			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.75871			0.00	20,000,000	10,000,000.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.74753			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61562			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	105.69394			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.69394			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.08693			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.04624			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.66653	102.98875		7.66653	99.98853			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.95475			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.09957			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.01961	103.03492		8.01961	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.29185			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.16810			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.47032	103.09916		8.47032	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.48382			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.25181			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.07065			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	109.72653			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11012			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24314			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		8.16000	109.46598		8.16000	109.39463			0.00	0	29,499,000.00
HWAY23	On 07/12/2023	Spot Bond		2.11000	132.54373		2.11000	265.13440			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.09000	135.47322		2.09000	265.56515			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.58500	98.16103		9.58500	98.08614			0.00	0	13,104,000.00
HWAY35	On 31/07/2035	Spot Bond		9.58000	98.16112		9.58000	98.08626			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.01000	106.30697		2.01000	106.25861			378,938,803,680.00	188,526,768	862,590,000.00
I2038	On 31/01/2038	Spot Bond		2.37000	104.10011		2.37000	104.04973			921,940,835,640.00	389,004,572	498,720,000.00
I2046	On 31/03/2046	Spot Bond		2.51000	100.83652		2.51000	100.92504			1,004,000,000.00	400,000	150,300,000.00
I2050	On 31/12/2050	Spot Bond		2.48000	107.12068		2.48000	107.06788			59,805,445,520.00	24,115,099	73,765,000.00
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		7.18000	104.51440		7.18000	104.45333			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23147			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.92032			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00863			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33240			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.77000	101.00288		6.77000	100.92106			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.68000	104.11346		7.68000	104.04917			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.48500	105.55800		8.48500	105.48612			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.70000	104.42133		6.70000	104.36493			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.91126			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.42831			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.07000	109.73908		4.07000	109.67102			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.50000	102.62850		7.50000	102.56692			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.65735			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		0.92000	105.55331		0.92000	124.37829			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.33500	103.48911		2.33500	121.66760			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26392			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.19317			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.15500	106.27031		8.15500	106.20070			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.11495			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75706			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.49649			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.69500	98.99471		8.69500	98.92568			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.25000	91.80087		9.25000	91.73322			0.00	0	313,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.14563			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.23500	86.03559		8.23500	99.91997			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.30000	105.70483		9.30000	100.01992			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73746			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.76141			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.44000	104.89809		7.44000	100.37026			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.47500	104.56945		8.47500	99.51989			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00235		100.00000	0.00233			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.04460		5.00000	102.00331			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.04460		5.00000	102.00331			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.63273		5.00000	100.59222			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.04460		5.00000	102.00331			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.02189		4.00000	99.98924			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.68022			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.58175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.76756				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	113.08358	9.20000	113.00023				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.49579				0.00	2,250,000	750,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.49579				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.52316				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.32986	100.00000	7.27613				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.86234				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62011				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.50531				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.18000	99.64050	9.18000	99.56721				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.27647				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.45862				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04508				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.96402				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.02999	100.00000	3.99236				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000	99.87072	5.25000	99.78471				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000	99.57673	5.35000	99.48960				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815				16,050,000,000.00	3,000,000	1,000,000.00
INA347	On 19/11/2013	Spot Bond	5.45000	99.05343	5.45000	98.96561				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.45000	98.95098	5.45000	98.86334				0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.45000	98.84875	5.45000	98.76129				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.66340			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.53115			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.70765			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.95404	104.99686		10.95404	103.81147			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.95404	102.43936		10.95404	102.28781			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.72450			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.03683			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.68722			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.94368		6.50000	102.88973			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.83518			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34561			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.37860			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.37860			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.48512			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59186			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.24558			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.05953			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94674			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.92700			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.97537			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05314			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.23336			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.39712			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94104			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.12432			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.92342			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.56055			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.16072			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16191			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.74276			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.74276			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.11807			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	85.40837		100.00000	84.82868			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.82788			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	85.28037		100.00000	84.68677			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	83.71560		100.00000	83.14351			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.18790			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07985			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10431			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12066			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.19000	105.59709		8.19000	105.52763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond		6.46500	105.52972		6.46500	105.47500			0.00	0	445,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.97910			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.73500	108.05342		8.73500	107.97813			0.00	0	4,869,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.27737			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.41241			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.79263			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.36000	105.96869		8.36000	105.89757			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.05443			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.15051			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.42500	95.47173		3.42500	112.23209			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.19000	91.20749		4.19000	122.44186			5,447,000,000.00	1,300,000	1,300,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.53259			0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.34303			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.31574			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.01971			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.62941			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89860			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.01000	86.32835		4.01000	87.02858			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.01000	86.25638		4.01000	93.56653			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.04194			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.66377			0.00	20,000,000	10,000,000.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38195			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.04508			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.76500	112.02454		11.76500	111.92019			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.07169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond		4.19000	90.23955		4.19000	122.44186			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26401			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.25000	99.65598		5.25000	99.57035			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.62588			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.84793			0.00	0	1,000,000.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85439			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.79796			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22890			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.94956			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74017			0.00	3,600,000	2,500,000.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.70918			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.49866			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.73707			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.40116			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.43006			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.19872			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.15917			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16775			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18492			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10766			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03863			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84788			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.62142			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.62013			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	89.53771		100.00000	88.88889			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	81.71579		100.00000	81.17700			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	53.84063		100.00000	53.33791			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	63.27581		100.00000	62.91635			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86378			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	42.41089		100.00000	42.10342			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12054			0.00	94,000,000	47,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	14.29544		100.00000	14.19180			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.18251			0.00	0	25,000,000.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	56.42617		100.00000	55.89931			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.22926			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.99256			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.71000	143.56927		8.71000	143.46951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK01		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.05387			0.00	20,000,000	10,000,000.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.93366			0.00	4,700,000	2,900,000.00
LGL02		On 13/08/2017	Spot Bond	8.83500	96.91596		8.83500	96.84767			0.00	0	14,882,000.00
LGL03		On 03/04/2018	Spot Bond	8.88500	67.35209		8.88500	98.81292			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.40000	104.93119		9.40000	99.55702			0.00	0	182,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99975			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.43000	101.33228		11.43000	101.24001			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.00291			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.60002			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.49841			0.00	0	0.00
MAQ038		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.14400			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.74317			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.13695			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.57771			0.00	350,000	350,000.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14978			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01365			0.00	5,600,000	1,400,000.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.79094			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.53897			0.00	500,000	500,000.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.10646			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18792			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48465			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.04550			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04942			0.00	12,000,000	12,000,000.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.90405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		91.32122	100.00000	90.65787				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		87.04163	100.00000	86.43857				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		64.06674	100.00000	63.60226				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		52.08643	100.00000	51.70467				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.67807	100.00000	40.38315				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		10.58229	100.00000	10.50557				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		25.83567	100.00000	25.64836				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		95.30026	100.00000	94.55959				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		87.52998	100.00000	86.90476				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.61500		105.59449	8.61500	105.52151				0.00	0	1,908,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.99983				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00001				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.99988				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.79969				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.82156				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.93089				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.28702				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.35127				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.97000		105.49200	7.97000	105.42443				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.68500		104.56547	8.68500	104.49302				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.54500		104.58297	9.54500	104.50350				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.75500		106.47875	5.75500	106.42924				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.43451				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.49266				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.60000		105.39244	9.60000	105.31097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.33000	102.16068		7.33000	102.10040			11,728,000,000.00	1,600,000	25,403,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.26063			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.89500	102.22831		8.89500	102.15541			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24925			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.59500	102.13934		8.59500	102.06891			0.00	0	2,002,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	94.31525		100.00000	93.58974			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.23500	104.90902		6.23500	104.85652			0.00	0	839,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	75.41322		100.00000	74.94867			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.38000	104.95493		7.38000	104.89294			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	89.68059		100.00000	89.02439			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.54000	106.86019		8.54000	106.78737			0.00	0	813,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	73.29317		100.00000	72.85429			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.46500	103.25071		5.46500	103.20464			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.24704		100.89771	6.20138			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.33046		100.61875	6.28431			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	100.48848			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.50065			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.50887			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.51778			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.52587			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.52978			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.57872			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.63554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.26193	100.00000	0.26003				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.26193	100.00000	0.26003				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.03000		97.93804	9.03000	97.86755				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.13000		104.79302	7.13000	100.36595				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.19261				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.13786				0.00	500,000	500,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.54079				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.07604				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.74175				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.69864				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.81918				0.00	0	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.98000		106.57820	6.98000	106.51828				69,800,000,000.00	10,000,000	11,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.31103				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.53500		113.37472	8.53500	113.29622				0.00	0	273,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500		31.71288	10.88500	31.68596				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.43000		107.27101	7.43000	107.20689				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.06146				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.12222				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.56000		104.93360	6.56000	104.87839				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.66506				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.63000		108.39642	7.63000	108.33027				0.00	0	3,545,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.42570				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.35204				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57695				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31979				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18270				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21064				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.06906				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.19863				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	100.93470				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.02298				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.86658				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22691				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.14045				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28035				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10770				0.00	2,000,000	4,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.24121				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.55775				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.87724				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88479				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.25952				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.88941				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.88386				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.88394				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13000	109.61359	8.13000	104.27696				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.07436				0.00	20,000,000	10,000,000.00
NED6	On 20/09/2013	Spot Bond	5.01500	104.86237	5.01500	99.90392				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.01500	102.01239	6.01500	101.96316				12,030,000,000.00	2,000,000	21,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03461				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.98500	116.39068	11.98500	116.28029				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.49157				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.38926				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21207				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.35000	157.92256	2.35000	157.84621				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.65000	104.91463	8.65000	104.84223				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01497				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.44982				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.44982				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.28000	106.40684	9.28000	106.32729				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.38549				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.71302				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36535				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.36169				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.37662				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.48000	106.38547	9.48000	107.41656				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.39156				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.37667				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.38554				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.68000	106.36440	9.68000	106.28150				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.41538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.39752				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.39149				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.50416				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.46803				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.40339				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.14500		136.43656	4.14500	136.35052				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.63000		107.00402	6.63000	106.94714				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.35500		119.75670	8.35500	119.67638				0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.80000		125.93592	8.80000	125.84753				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.24500		163.42544	2.24500	163.34785				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.39000		126.49198	9.39000	126.39687				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.04602				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.01811				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.10397				0.00	3,300,000	1,100,000.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.78536				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.70541				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.82315				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.33787				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.43502				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.05323	100.00000	15.93683				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		21.51271	100.00000	21.35675				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.41000		108.33378	6.41000	108.27776				3,717,800,000.00	580,000	8,386,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.62716	100.00000	9.55736				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.60000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		33.04756	100.00000	32.80797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.88285			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.15740			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.46624			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.32024			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.49669			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.41485			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95043			0.00	6,000,000	3,900,000.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	99.95134			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95683			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94912			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94839			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	99.95027			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95002			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94604			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94592			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	99.94831			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94264			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.94305			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	99.94600			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.78537			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.81036			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.82160			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.84658			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.95392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.97886			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.51605			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.87508			0.00	2,250,000	750,000.00
R009	On 15/09/2014	Spot Bond	6.18000		107.01217		6.18000	106.95879			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.63500		94.60903		5.63500	94.56594			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		37.63653		8.13000	37.61196			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.09500		113.76581		6.18000	113.53779		31,717,746,120,000.00	5,203,896,000	14,981,058,000.00	
R158	On 15/09/2015	Spot Bond	6.18000		113.59445		6.18000	113.53779			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.08000		88.72550		6.08000	88.68195			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.18000		119.78806		6.18000	119.72831			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.01000		83.73773		6.01000	83.69710			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.22000		120.67699		8.31000	119.79180		74,641,003,080,000.00	9,080,414,000	12,647,831,000.00	
R187P	On 21/12/2026	Spot Bond	8.05000		35.10984		8.05000	35.08714			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		32.80332		7.97000	32.78232			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.84000		271.14137		1.84000	271.02149		476,939,796,240.00	259,206,411	224,395,493.00	
R201	On 21/12/2014	Spot Bond	5.18500		106.36821		5.26500	106.22332		925,522,500,000.00	178,500,000	1,161,924,000.00	
R202	On 07/12/2033	Spot Bond	2.38000		200.04224		2.33000	201.44279		1,952,122,993,100.00	820,219,745	1,421,337,686.00	
R2023	On 28/02/2023	Spot Bond	7.91000		99.28510		7.98000	98.76546		20,028,120,000,000.00	2,532,000,000	5,591,506,000.00	
R203	On 15/09/2017	Spot Bond	6.94500		104.51011		7.03500	104.13374		20,236,729,920,000.00	2,913,856,000	5,083,908,000.00	
R2037	On 31/01/2037	Spot Bond	9.16500		94.70517		9.16500	94.63602		1,997,970,000,000.00	218,000,000	1,667,800,000.00	
R204	On 21/12/2018	Spot Bond	7.18500		105.40352		7.26500	104.98977		42,332,313,418,800.00	5,891,762,480	5,774,469,000.00	
R2048	On 28/02/2048	Spot Bond	9.20500		95.65838		9.20500	95.58706		7,188,736,800,000.00	780,960,000	3,899,673,000.00	
R206	On 15/01/2014	Spot Bond	5.24000		101.97853		5.28000	101.92178		1,055,467,000,000.00	201,425,000	2,091,710,000.00	
R207	On 15/01/2020	Spot Bond	7.52500		99.86141		7.60000	99.43256		29,655,305,113,350.00	3,940,904,334	7,324,893,653.00	
R208	On 31/03/2021	Spot Bond	7.65000		98.02803		7.72000	97.58546		40,167,487,853,550.00	5,250,652,007	7,346,015,527.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.91000	77.21243	9.01000	76.39613					14,308,161,474,420.00	1,605,854,262	9,134,866,262.00
R210	On 31/03/2028	Spot Bond	2.29000	153.13700	2.29000	153.06371					125,586,806,000.00	54,841,400	798,253,349.00
R211	On 31/01/2017	Spot Bond	0.22000	127.27894	0.22000	127.23950					28,733,683,880.00	130,607,654	295,865,045.00
R212	On 31/01/2022	Spot Bond	1.76500	127.01454	1.76500	126.95928					1,236,426,536,750.00	700,524,950	1,454,617,794.00
R213	On 28/02/2031	Spot Bond	8.78500	84.51488	8.87500	83.75631					17,030,284,740,000.00	1,938,564,000	5,640,538,500.00
R214	On 28/02/2041	Spot Bond	9.17000	73.64817	9.17000	73.59347					20,478,278,940,000.00	2,233,182,000	8,709,400,000.00
R224C	On 15/09/2013	Spot Bond	5.02500	97.54908	5.02500	99.97247					0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	5.12500	97.53491	5.12500	97.47471					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.23500	94.97715	5.23500	94.93693					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.24000	91.21054	6.24000	91.16461					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.08000	88.72550	6.08000	88.68195					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.00000	86.27497	6.00000	86.23317					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.01000	83.73773	6.01000	83.69710					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.30000	98.62519	5.30000	98.58284					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.32000	96.07663	5.32000	96.03529					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.27000	93.64477	5.27000	93.60485					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.15000	89.87520	6.15000	89.83058					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.02000	87.44320	6.02000	87.40070					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.00000	84.93361	6.00000	84.89247					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.06000	82.30329	6.06000	82.26302					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.01000	77.16531	7.01000	77.12175					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.06000	74.39893	7.06000	74.35663					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.27000	71.17171	7.27000	71.13006					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.25000	68.74514	7.25000	68.70502					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.23000	66.41413	7.23000	66.37548					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.22000	64.13578		7.22000	64.09850			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.56000	60.54374		7.56000	60.50693			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.54000	58.42026		7.54000	58.38482			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.64000	55.87837		7.64000	55.84404			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.61000	53.95102		7.61000	53.91801			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.58000	52.10522		7.58000	52.07346			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.55000	50.33714		7.55000	50.30657			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.51000	48.68892		7.51000	48.65951			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.47000	47.11286		7.47000	47.08455			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.25000	41.89243		8.25000	41.86467			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.21000	40.40728		8.21000	40.38064			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.17000	38.98980		8.17000	38.96421			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.13000	37.63653		8.13000	37.61196			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.09000	36.34424		8.09000	36.32062			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.05000	35.10984		8.05000	35.08714			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.01000	33.93045		8.01000	33.90862			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.97000	32.80332		7.97000	32.78232			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92226			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45520			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38631			0.00	10,200,000	5,100,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.51076			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.31192			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.62063		100.00000	11.53638			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.01081		100.00000	3.98173			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.07036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.10852			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12431			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38777			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.03470			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40344			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.84181			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.10247			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04919			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.43367			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.13977			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.23281			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.73106			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95488			0.00	0	1,000,000.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.42610			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.07227			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.18055			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	101.34896			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.14931			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.35407			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20756			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20756			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.31970			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.17227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	102.43829			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.03683			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.07702			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	103.80527		12.35000	103.70391			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08647			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.75597		100.00000	12.66349			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.01851			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60286			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.30022			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	84.01826		100.00000	83.44671			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.40068			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.49882		100.00000	1.48783			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.53069		100.00000	6.48334			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	15.04244		100.00000	14.93338			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.02022		100.00000	12.92582			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.84082			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.85583			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.02000	109.15794		9.02000	109.07902			0.00	0	2,302,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.71743			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.48000	112.67677		7.48000	112.60934			0.00	0	30,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.36184			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	9.08500	104.77214		9.08500	104.69586			0.00	0	7,500,000.00
SBK15		On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.02115			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.94363			0.00	2,000,000	2,000,000.00
SBK17		On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.90894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK18		On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.05001			0.00	0	0.00
SBK19		On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.02948			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.48000	106.33869		7.48000	106.27505			0.00	0	11,400,000.00
SBK9		On 10/04/2018	Spot Bond	8.86500	101.92347		8.86500	101.85103			0.00	0	4,500,000.00
SBK111		On 09/04/2014	Spot Bond	1.82000	133.07207		1.82000	133.01346			0.00	0	1,600,000.00
SBN18		On 14/09/2013	Spot Bond	5.51780	98.81869		5.51780	163.27900			0.00	0	0.00
SBN27		On 15/09/2015	Spot Bond	7.64000	110.70380		7.64000	110.63578			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.50000	110.97673		7.50000	110.90977			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.43000	111.11353		7.43000	111.04710			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.43500	99.40546		8.43500	99.33816			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.57500	110.83040		7.57500	110.76287			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.54000	110.89865		7.54000	110.83139			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94954			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.29261			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.78034			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37409			0.00	0	0.00
SBR003		On 05/11/2013	Spot Bond	100.00000	89.24360		100.00000	88.60310			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.08500	107.05035		8.08500	102.53983			121,275,000,000.00	15,000,000	15,000,000.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.62846			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39710			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.82581			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.81915			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.37000	106.73531		9.37000	106.65523			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.96000	103.99922		9.96000	103.91684			0.00	0	400,000.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.58269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79280			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.64238			0.00	0	2,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.33272			0.00	20,000,000	10,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.75500	103.25626		8.75500	103.18416			0.00	0	307,000.00
SBS3	On 25/05/2026	Spot Bond		9.01000	96.46689		9.01000	96.39761			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.42000	98.25271		9.42000	98.17901			0.00	0	213,000.00
SBS9	On 07/07/2016	Spot Bond		7.36000	112.30856		7.36000	112.24241			0.00	0	12,160,000.00
SBSI11	On 07/12/2023	Spot Bond		2.37000	129.78522		2.37000	259.61095			0.00	0	4,900,000.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.55331		0.92000	124.37829			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.99000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	5.51106		100.00000	6.83869			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.79914		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.49000	108.89566		1.49000	122.10427			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.94368		6.50000	102.88973			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91370			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.45089			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.19449			0.00	57,000,000	37,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.13500	100.65591		9.13500	100.58223			0.00	0	164,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.72605			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.81587				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.84355				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.72783				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.48000		106.38693	7.48000	106.32326				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.86500		104.69448	8.86500	100.02644				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.48500		99.23954	8.48500	99.17196				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.53549				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.41232				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.58312				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.41550				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13500		105.73685	8.13500	105.66776				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.32164				0.00	14,000,000	7,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.26973				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.07787				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40000		96.88882	9.40000	96.81589				0.00	0	31,453,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.21508				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.58542				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.96869				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.32800		89.37427	9.32800	89.30751				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.39000		89.07376	9.39000	89.00678				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.51000		104.73542	6.51000	104.68043				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.86000		93.55002	8.86000	93.48393				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.90812				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.21500		100.13957	8.21500	100.07350				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.08000		111.80089	7.08000	111.73714				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.76000	98.21159		2.76000	98.53535			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.21500	100.36225		8.21500	100.91112			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.87241			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.45057			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.33709			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.73000	106.47732		9.73000	108.04960			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18846			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.15933			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.94158			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.75281			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.44595			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.32888			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.32915			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.22952			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.60039			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.09787			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.04210			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.04170			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.02566			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.92766			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.98443			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.92408			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88114			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.73552			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.74000	116.56525		6.74000	110.27115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.87000	105.09886		8.87000	105.02412			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	57.92503		100.00000	57.54335			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.67832		100.00000	41.37616			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.71860		100.00000	19.57565			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.49000	104.70776		6.49000	100.63315			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94068			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.69023			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.30442			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.93668			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37860			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18960			0.00	0	600,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76051			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.43000	104.38947		7.43000	104.32741			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.12596			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.40119			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.47871			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.01039			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.04123			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.26014		7.83000	101.19677			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99342			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03197			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.09784			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.99342			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.03197			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.34384		7.16000	101.03883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.10749			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10134			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.24910			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22910			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.83137			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.76263			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.72778			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76414			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.10373		8.73000	101.06744			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.81524			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.91505			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26757			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04157			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.68282		101.06155	6.63391			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.98724			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.22248			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.12598			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.18757			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.83747			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99657			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.01829			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03381			0.00	24,000,000	12,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.01829			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.03381			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.04157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.00898			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03381			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11912			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.11912			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11912			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24312			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.27411			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23538			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.85393			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.89251			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.87708			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.30556			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.13000		110.13857		8.13000	110.06666			0.00	0	333,000.00
TL20	On 22/02/2020	Spot Bond	7.77500		94.60158		7.77500	94.51806			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.95500		107.63390		7.95500	107.56547			59,662,500,000.00	7,500,000	239,369,000.00
TN20	On 17/09/2020	Spot Bond	8.75000		114.24147		8.75000	108.91662			5,250,000,000.00	600,000	270,220,000.00
TN23	On 06/11/2023	Spot Bond	9.02000		115.54560		9.02000	115.46254			0.00	0	99,200,000.00
TN25	On 19/08/2025	Spot Bond	9.35000		101.77359		9.35000	101.69779			0.00	0	140,000,000.00
TN27	On 14/11/2027	Spot Bond	9.38500		99.24321		9.38500	99.16903			0.00	0	15,103,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.85584			0.00	12,000,000	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.38848			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.73040			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.52002			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.53500			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.53649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.61014			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.76276			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.17225			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.22006			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.24872			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.61347		10.00000	100.36026			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.62308		9.75000	100.35128			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.63336		100.00000	10.35293			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	99.48664			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	99.12162			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.49945			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.22402			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.45128			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.25162			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.98793			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.95986			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.92860			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.88438			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.64975			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.52994			0.00	6,000,000	6,000,000.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.44079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.41218			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33567			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.03562			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51230			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.87945			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.44490			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.12000	108.82404		9.12000	108.74365			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.53373			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13762			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49699			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.37500	102.72504		9.37500	102.64708			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	89.06722		100.00000	88.43102			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	89.16569		100.00000	88.52879			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	89.19852		100.00000	88.56139			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.16478			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.21738			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63600			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.65929			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.66033			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36672			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.40887			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.58213			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	134.30000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.54000	118.23207		6.54000	118.17005			0.00	0	92,300,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	240.00899		0.53000	239.92856			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.58000	106.52673		6.58000	106.47051			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.54000	107.33152		7.54000	107.26677			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.82000	108.03730		7.82000	107.96975			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.22500	106.62402		8.22500	106.55398			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26000	106.84728		8.26000	106.77679			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.30000	98.92269		5.30000	98.88008			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.13000	89.76627		6.13000	89.72210			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.29000	97.22878		5.29000	97.18718			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.30000	95.96156		5.30000	95.92065			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06000	88.26885		6.06000	88.22567			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.28000	93.91911		5.28000	93.87921			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13000	89.75154		6.13000	89.70738			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.21000	65.20203		7.21000	65.16440			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.43683		100.00000	23.30369			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.40541		100.00000	12.33493			0.00	0	0.00
Total for j-Bonds :										355,580,844,210,930.00	15,751,981,682	01 580 195 881.00
Grand Total:										355,582,148,691,288.00	15,752,103,240	01 582 987 942.00