



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 12/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/09/2013	Foreign Exchange Future	9.93830	9.93830		9.91660	9.91660		14.73	345,713,703.80	34,786	492,605.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	2,638.30000	2.63830	2,616.60000	2.61660	2,638.300	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	0.00000	0.00000	0.00000	0.00000	0.000	15.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	1,438.30000	1.43830	1,416.60000	1.41660	1,438.300	21.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	0.00000	0.00000	0.00000	0.00000	0.000	21.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	1,238.30000	1.23830	1,216.60000	1.21660	1,238.300	23.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	0.00000	0.00000	0.00000	0.00000	0.000	23.62	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	1,188.30000	1.18830	1,166.60010	1.16660	1,188.300	24.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	0.00000	0.00000	0.00010	0.00000	0.000	24.20	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	1,138.30010	1.13830	1,116.60030	1.11660	1,138.300	24.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	0.00010	0.00000	0.00030	0.00000	0.000	24.77	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	1,088.30030	1.08830	1,066.60110	1.06660	1,088.300	25.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	0.00030	0.00000	0.00110	0.00000	0.000	25.34	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	938.30660	0.93831	916.60780	0.91661	938.307	25.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	0.00660	0.00001	0.00780	0.00001	0.007	25.61	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	738.32520	0.73833	716.63650	0.71664	738.325	22.15	0.00	0	9,640.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	0.02520	0.00003	0.03650	0.00004	0.025	22.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	638.35360	0.63835	616.68530	0.61669	638.354	20.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	0.05360	0.00005	0.08530	0.00009	0.054	20.41	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	588.38020	0.58838	566.73300	0.56673	588.380	19.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	0.08020	0.00008	0.13300	0.00013	0.080	19.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	538.42230	0.53842	516.81070	0.51681	538.422	18.68	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	0.12230	0.00012	0.21070	0.00021	0.122	18.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	438.70260	0.43870	417.38020	0.41738	438.703	17.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	0.40260	0.00040	0.78020	0.00078	0.403	17.51	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	389.12470	0.38912	368.06010	0.36806	389.125	17.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	0.82470	0.00082	1.46010	0.00146	0.825	17.20	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	301.06390	0.30106	280.86100	0.28086	301.064	16.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	2.76390	0.00276	4.26100	0.00426	2.764	16.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	291.43950	0.29144	271.37510	0.27138	291.440	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	3.13950	0.00314	4.77510	0.00478	3.139	16.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	281.86090	0.28186	261.94560	0.26195	281.861	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	3.56090	0.00356	5.34560	0.00535	3.561	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	244.10560	0.24411	224.89860	0.22490	244.106	16.27	0.00	0	0.00

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	5.80560	0.00581		8.29860	0.00830	5.806	16.27	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	198.62510	0.19863	180.59000	0.18059	198.625	15.96	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	10.32510	0.01033	13.99000	0.01399	10.325	15.96	0.00	0	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	155.92030	0.15592	139.41150	0.13941	155.920	15.65	0.00	0	0	600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	17.62030	0.01762	22.81150	0.02281	17.620	15.65	0.00	0	0	6,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	117.09650	0.11710	102.47540	0.10248	117.096	15.34	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	28.79650	0.02880	35.87540	0.03588	28.797	15.34	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	83.29980	0.08330	70.88860	0.07089	83.300	15.04	0.00	0	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	44.99980	0.04500	54.28860	0.05429	45.000	15.04	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	37.45140	0.03745	33.26550	0.03327	37.451	15.28	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	99.15140	0.09915	116.66550	0.11667	99.151	15.28	0.00	0	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	22.65430	0.02265	20.20230	0.02020	22.654	15.93	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	144.35430	0.14435	163.60230	0.16360	144.354	15.93	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	15.96810	0.01597	14.28770	0.01429	15.968	16.37	0.00	0	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	177.66810	0.17767	197.68770	0.19769	177.668	16.37	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	13.36030	0.01336	11.97500	0.01198	13.360	16.59	0.00	0	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	195.06030	0.19506	215.37500	0.21538	195.060	16.59	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	10.18960	0.01019	9.15680	0.00916	10.190	16.92	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	221.88960	0.22189	242.55680	0.24256	221.890	16.92	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	6.44210	0.00644	5.81230	0.00581	6.442	17.47	0.00	0	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	268.14210	0.26814	289.21230	0.28921	268.142	17.47	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Call	4.05100	0.00405	3.66650	0.00367	4.051	18.02	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Put	315.75100	0.31575	337.06650	0.33707	315.751	18.02	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	3.36250	0.00336	3.04610	0.00305	3.363	18.24	0.00	0	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	335.06250	0.33506	356.44610	0.35645	335.063	18.24	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	2.54220	0.00254	2.30540	0.00231	2.542	18.57	0.00	0	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	364.24220	0.36424	385.70540	0.38571	364.242	18.57	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	2.11000	0.00211	1.91430	0.00191	2.110	18.79	0.00	0	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	383.81000	0.38381	405.31430	0.40531	383.810	18.79	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	1.00570	0.00101	0.91180	0.00091	1.006	19.66	0.00	0	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	462.70570	0.46271	484.31180	0.48431	462.706	19.66	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	0.42650	0.00043	0.44870	0.00045	0.426	20.88	0.00	0	0	4,200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	562.12650	0.56213	583.84870	0.58385	562.127	20.88	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	0.19940	0.00020	0.23510	0.00024	0.199	22.21	0.00	0	0	24,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	661.89940	0.66190	683.63510	0.68364	661.899	22.21	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	0.13910	0.00014	0.17410	0.00017	0.139	22.88	0.00	0	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	711.83910	0.71184	733.57410	0.73357	711.839	22.88	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	0.09850	0.00010	0.13080	0.00013	0.098	23.55	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	761.79850	0.76180	783.53080	0.78353	761.799	23.55	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	0.07060	0.00007	0.09970	0.00010	0.071	24.21	0.00	0	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	811.77060	0.81177	833.49970	0.83350	811.771	24.21	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	0.05130	0.00005	0.07700	0.00008	0.051	24.88	0.00	0	0	50,958.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	861.75130	0.86175	883.47700	0.88348	861.751	24.88	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Call	0.01820	0.00002	0.03250	0.00003	0.018	27.75	0.00	0	0	37,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	1,061.71820	1.06172	1,083.43250	1.08343	1,061.718	27.75	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	0.00880	0.00001	0.01300	0.00001	0.009	32.99	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,361.70880	1.36171	1,383.41300	1.38341	1,361.709	32.99	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	0.00560	0.00001	0.00690	0.00001	0.006	38.24	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,661.70560	1.66171	1,683.40690	1.68341	1,661.706	38.24	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	0.00420	0.00000	0.00440	0.00000	0.004	43.48	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,961.70420	1.96170	1,983.40440	1.98340	1,961.704	43.48	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	0.02080	0.00002	0.02870	0.00003	0.021	54.85	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	2,311.72080	2.31172	2,333.42870	2.33343	2,311.721	54.85	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	0.05390	0.00005	0.07110	0.00007	0.054	63.59	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,561.75390	2.56175	2,583.47110	2.58347	2,561.754	63.59	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.95	Call	0.18280	0.00018	0.12950	0.00013	0.183	79.34	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.95	Put	3,011.88280	3.01188	3,033.52950	3.03353	3,011.883	79.34	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 16/09/2013	Foreign Exchange Future	13.10	Call	0.10910	0.00011	0.07570	0.00008	0.109	79.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	3,161.80910	3.16181	3,183.47570	3.18348	3,161.809	79.34	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.94390	9.94390	9.92650	9.92650		15.10	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	664.55580	0.66456	647.18070	0.64718	664.556	16.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.65580	0.00066	0.68070	0.00068	0.656	16.31	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	654.60830	0.65461	637.22770	0.63723	654.608	16.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.70830	0.00071	0.72770	0.00073	0.708	16.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	644.66490	0.64466	627.27810	0.62728	644.665	16.16	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.76490	0.00076	0.77810	0.00078	0.765	16.16	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	634.72620	0.63473	617.33220	0.61733	634.726	16.08	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.82620	0.00083	0.83220	0.00083	0.826	16.08	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	138.64210	0.13864	128.53080	0.12853	138.642	15.09	23,911,200.00	2,400	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	74.74210	0.07474	82.03080	0.08203	74.742	15.09	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.94820	9.94820	9.93090	9.93090		15.22	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,748.20910	1.74821	1,730.90900	1.73091	1,748.209	26.21	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00910	0.00001	0.00900	0.00001	0.009	26.21	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,698.21120	1.69821	1,680.91130	1.68091	1,698.211	25.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.01120	0.00001	0.01130	0.00001	0.011	25.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,648.21360	1.64821	1,630.91410	1.63091	1,648.214	25.26	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.01360	0.00001	0.01410	0.00001	0.014	25.26	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	709.14170	0.70914	692.07820	0.69208	709.142	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.94170	0.00094	1.17820	0.00118	0.942	16.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	699.19060	0.69919	682.13540	0.68214	699.191	15.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.99060	0.00099	1.23540	0.00124	0.991	15.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	689.24240	0.68924	672.19580	0.67220	689.242	15.81	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.04240	0.00104	1.29580	0.00130	1.042	15.81	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	443.76740	0.44377	427.41190	0.42741	443.767	13.99	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	5.56740	0.00557	6.51190	0.00651	5.567	13.99	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	406.46010	0.40646	390.50960	0.39051	406.460	14.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	8.26010	0.00826	9.60960	0.00961	8.260	14.10	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	361.20350	0.36120	345.91290	0.34591	361.203	14.24	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	13.00350	0.01300	15.01290	0.01501	13.003	14.24	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	276.83950	0.27684	263.40010	0.26340	276.840	14.52	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	28.63950	0.02864	32.50010	0.03250	28.639	14.52	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	17.25360	0.01725	16.39160	0.01639	17.254	18.96	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	509.05360	0.50905	525.49160	0.52549	509.054	18.96	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.98610	9.98610	9.96880	9.96880		15.20	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	615.06350	0.61506	599.41600	0.59942	615.063	13.95	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	18.96350	0.01896	20.61600	0.02062	18.963	13.95	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	605.96320	0.60596	590.35580	0.59036	605.963	13.93	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	19.86320	0.01986	21.55580	0.02156	19.863	13.93	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	596.89880	0.59690	581.33180	0.58133	596.899	13.92	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	20.79880	0.02080	22.53180	0.02253	20.799	13.92	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	543.32600	0.54333	528.64390	0.52864	543.326	13.84	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	27.22600	0.02723	29.84390	0.02984	27.226	13.84	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	167.07320	0.16707	163.22840	0.16323	167.073	15.58	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	250.97320	0.25097	264.42840	0.26443	250.973	15.58	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.99050	9.99050	9.97320	9.97320		15.30	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	534.05320	0.53405	520.20490	0.52020	534.053	13.93	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	33.55320	0.03355	37.00490	0.03700	33.553	13.93	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	525.45300	0.52545	512.02080	0.51202	525.453	13.92	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	34.95300	0.03495	38.82080	0.03882	34.953	13.92	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	517.21070	0.51721	503.90120	0.50390	517.211	13.95	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	36.71070	0.03671	40.70120	0.04070	36.711	13.95	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	484.88390	0.48488	472.07920	0.47208	484.884	14.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	44.38390	0.04438	48.87920	0.04888	44.384	14.06	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	167.12180	0.16712	163.23200	0.16323	167.122	15.81	0.00	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	276.62180	0.27662	290.03200	0.29003	276.622	15.81	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.99490	9.99490	9.97760	9.97760		15.19	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,745.29040	1.74529	1,728.01920	1.72802	1,745.290	18.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.39040	0.00039	0.41920	0.00042	0.390	18.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,695.34820	1.69535	1,678.08110	1.67808	1,695.348	18.65	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.44820	0.00045	0.48110	0.00048	0.448	18.65	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	592.86750	0.59287	578.01290	0.57801	592.868	13.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	27.96750	0.02797	30.41290	0.03041	27.968	13.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	584.04930	0.58405	569.29410	0.56929	584.049	13.88	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	29.14930	0.02915	31.69410	0.03169	29.149	13.88	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	575.27150	0.57527	560.61820	0.56062	575.272	13.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	30.37150	0.03037	33.01820	0.03302	30.372	13.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	453.12120	0.45312	440.46730	0.44047	453.121	14.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	58.22120	0.05822	62.86730	0.06287	58.221	14.08	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	381.30090	0.38130	370.30890	0.37031	381.301	14.36	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	86.40090	0.08640	92.70890	0.09271	86.401	14.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.99630	9.99630	9.97910	9.97910		15.22	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	494.59020	0.49459	481.27340	0.48127	494.590	13.98	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	48.29020	0.04829	52.17340	0.05217	48.290	13.98	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	68.82260	0.06882	68.11390	0.06811	68.823	18.31	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	672.52260	0.67252	689.01390	0.68901	672.523	18.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.03880	10.03880	10.02170	10.02170		15.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,740.59150	1.74059	1,723.56740	1.72357	1,740.591	17.17	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.79150	0.00179	1.86740	0.00187	1.792	17.17	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	663.45110	0.66345	648.99080	0.64899	663.451	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	54.65110	0.05465	57.29080	0.05729	54.651	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	655.16840	0.65517	640.76780	0.64077	655.168	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	56.36840	0.05637	59.06780	0.05907	56.368	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	646.92750	0.64693	632.58740	0.63259	646.928	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	58.12750	0.05813	60.88740	0.06089	58.128	14.07	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	566.96440	0.56696	555.38350	0.55538	566.964	14.04	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	78.16440	0.07816	83.68350	0.08368	78.164	14.04	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	463.64280	0.46364	453.62990	0.45363	463.643	14.47	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	124.84280	0.12484	131.92990	0.13193	124.843	14.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	104.60270	0.10460	103.16390	0.10316	104.603	18.59	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	815.80270	0.81580	831.46390	0.83146	815.803	18.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.06230	10.06230	10.04520	10.04520		15.50	329,520,200.40	32,748	320,160.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,662.66080	2.66266	2,645.60660	2.64561	2,662.661	20.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.36080	0.00036	0.40660	0.00041	0.361	20.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,063.65480	2.06365	2,046.70030	2.04670	2,063.655	17.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.35480	0.00135	1.50030	0.00150	1.355	17.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,322.00890	1.32201	1,305.39350	1.30539	1,322.009	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	9.70890	0.00971	10.19350	0.01019	9.709	15.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,176.57170	1.17657	1,160.06580	1.16007	1,176.572	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	14.27170	0.01427	14.86580	0.01487	14.272	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,149.72330	1.14972	1,133.23970	1.13324	1,149.723	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	15.32330	0.01532	15.93970	0.01594	15.323	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,101.79740	1.10180	1,085.35580	1.08536	1,101.797	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	17.39740	0.01740	18.05580	0.01806	17.397	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,080.69780	1.08070	1,064.27580	1.06428	1,080.698	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	18.39780	0.01840	19.07580	0.01908	18.398	14.43	14,941,500.00	1,500	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,054.14000	1.05414	1,037.74290	1.03774	1,054.140	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	19.74000	0.01974	20.44290	0.02044	19.740	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	896.62400	0.89662	881.04670	0.88105	896.624	14.21	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	34.32400	0.03432	35.84670	0.03585	34.324	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	724.64350	0.72464	710.73950	0.71074	724.644	14.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	62.34350	0.06234	65.53950	0.06554	62.344	14.16	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	605.42820	0.60543	593.25240	0.59325	605.428	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	93.12820	0.09313	98.05240	0.09805	93.128	14.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	570.26450	0.57026	558.70810	0.55871	570.264	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	107.96450	0.10796	113.50810	0.11351	107.965	14.26	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	510.57430	0.51057	500.18000	0.50018	510.574	14.50	7,268,250.00	750	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	138.27430	0.13827	144.98000	0.14498	138.274	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	504.23180	0.50423	493.96870	0.49397	504.232	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	141.93180	0.14193	148.76870	0.14877	141.932	14.53	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	473.39120	0.47339	463.79120	0.46379	473.391	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	161.09120	0.16109	168.59120	0.16859	161.091	14.67	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	444.00040	0.44400	435.06960	0.43507	444.000	14.81	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	181.70040	0.18170	189.86960	0.18987	181.700	14.81	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	416.05190	0.41605	407.78760	0.40779	416.052	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	203.75190	0.20375	212.58760	0.21259	203.752	14.95	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	340.65750	0.34066	334.34380	0.33434	340.658	15.36	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	278.35750	0.27836	289.14380	0.28914	278.358	15.36	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	298.46090	0.29846	293.20620	0.29321	298.461	15.70	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	336.16090	0.33616	348.00620	0.34801	336.161	15.70	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	283.53420	0.28353	278.61260	0.27861	283.534	15.87	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	361.23420	0.36123	373.41260	0.37341	361.234	15.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	279.92340	0.27992	275.08250	0.27508	279.923	15.91	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	367.62340	0.36762	379.88250	0.37988	367.623	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	262.56920	0.26257	258.11690	0.25812	262.569	16.11	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	400.26920	0.40027	412.91690	0.41292	400.269	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	259.23490	0.25923	254.85740	0.25486	259.235	16.15	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	406.93490	0.40693	419.65740	0.41966	406.935	16.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	246.33640	0.24634	242.24800	0.24225	246.336	16.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	434.03640	0.43404	447.04800	0.44705	434.036	16.32	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	240.14360	0.24014	236.19390	0.23619	240.144	16.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	447.84360	0.44784	460.99390	0.46099	447.844	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	231.16180	0.23116	227.41510	0.22742	231.162	16.52	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	468.86180	0.46886	482.21510	0.48222	468.862	16.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	214.26880	0.21427	210.89720	0.21090	214.269	16.76	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	511.96880	0.51197	525.69720	0.52570	511.969	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	203.75630	0.20376	200.61820	0.20062	203.756	16.93	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	541.45630	0.54146	555.41820	0.55542	541.456	16.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	184.39910	0.18440	181.68780	0.18169	184.399	17.26	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	602.09910	0.60210	616.48780	0.61649	602.099	17.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	177.67740	0.17768	175.11300	0.17511	177.677	17.38	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	625.37740	0.62538	639.91300	0.63991	625.377	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	169.14180	0.16914	166.76270	0.16676	169.142	17.54	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	656.84180	0.65684	671.56270	0.67156	656.842	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	167.12580	0.16713	164.78390	0.16478	167.126	17.59	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	664.82580	0.66483	679.58390	0.67958	664.826	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	159.34480	0.15934	157.15100	0.15715	159.345	17.76	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	697.04480	0.69704	711.95100	0.71195	697.045	17.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	141.70820	0.14171	139.83780	0.13984	141.708	18.19	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	779.40820	0.77941	794.63780	0.79464	779.408	18.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	126.38210	0.12638	124.78120	0.12478	126.382	18.63	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	864.08210	0.86408	879.58120	0.87958	864.082	18.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	120.82610	0.12083	119.32230	0.11932	120.826	18.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	898.52610	0.89853	914.12230	0.91412	898.526	18.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	110.60250	0.11060	109.26900	0.10927	110.603	19.15	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	968.30250	0.96830	984.06900	0.98407	968.303	19.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	101.44740	0.10145	100.26260	0.10026	101.447	19.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,039.14740	1.03915	1,055.06260	1.05506	1,039.147	19.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	82.14760	0.08215	81.20890	0.08121	82.148	20.34	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	1,219.84760	1.21985	1,236.00890	1.23601	1,219.848	20.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	70.63200	0.07063	69.81670	0.06982	70.632	20.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,358.33200	1.35833	1,374.61670	1.37462	1,358.332	20.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	61.16470	0.06116	60.44200	0.06044	61.165	21.59	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,498.86470	1.49886	1,515.24200	1.51524	1,498.865	21.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	51.04820	0.05105	50.41560	0.05042	51.048	22.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,688.74820	1.68875	1,705.21560	1.70522	1,688.748	22.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	39.83930	0.03984	39.29740	0.03930	39.839	23.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,977.53930	1.97754	1,994.09740	1.99410	1,977.539	23.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	35.54060	0.03554	34.84900	0.03485	35.541	25.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,323.24060	2.32324	2,339.64900	2.33965	2,323.241	25.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	34.55220	0.03455	33.78470	0.03378	34.552	26.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,472.25220	2.47225	2,488.58470	2.48858	2,472.252	26.89	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.07700	10.07700	10.06000	10.06000		15.49	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	628.41510	0.62842	616.27270	0.61627	628.415	14.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	101.41510	0.10142	106.27270	0.10627	101.415	14.14	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	600.48850	0.60049	588.81280	0.58881	600.488	14.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	113.48850	0.11349	118.81280	0.11881	113.489	14.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	593.64220	0.59364	582.08640	0.58209	593.642	14.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	116.64220	0.11664	122.08640	0.12209	116.642	14.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	586.85070	0.58685	575.41570	0.57542	586.851	14.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	119.85070	0.11985	125.41570	0.12542	119.851	14.30	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	137.38910	0.13739	135.63190	0.13563	137.389	18.65	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	900.38910	0.90039	915.63190	0.91563	900.389	18.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.13020	10.13020	10.11360	10.11360		15.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	397.62900	0.39763	391.28730	0.39129	397.629	15.81	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	387.42900	0.38743	397.68730	0.39769	387.429	15.81	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	270.83310	0.27083	267.05860	0.26706	270.833	17.18	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	650.63310	0.65063	663.45860	0.66346	650.633	17.18	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	268.25090	0.26825	264.51970	0.26452	268.251	17.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	658.05090	0.65805	670.91970	0.67092	658.051	17.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	265.69970	0.26570	262.01120	0.26201	265.700	17.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	665.49970	0.66550	678.41120	0.67841	665.500	17.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.17300	10.17300	10.15670	10.15670		15.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	513.81880	0.51382	505.99670	0.50600	513.819	15.50	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	340.81880	0.34082	349.29670	0.34930	340.819	15.50	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	311.51450	0.31151	307.45180	0.30745	311.515	17.32	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	708.51450	0.70851	720.75180	0.72075	708.514	17.32	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	308.90180	0.30890	304.89050	0.30489	308.902	17.35	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	715.90180	0.71590	728.19050	0.72819	715.902	17.35	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	306.31510	0.30632	302.35210	0.30235	306.315	17.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	723.31510	0.72332	735.65210	0.73565	723.315	17.38	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.17450	10.17450	10.15820	10.15820		15.93	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	298.01150	0.29801	294.21020	0.29421	298.012	17.51	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	753.51150	0.75351	766.01020	0.76601	753.511	17.51	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.17600	10.17600	10.15970	10.15970		16.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,147.54240	1.14754	1,131.83860	1.13184	1,147.542	14.64	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	61.54240	0.06154	62.13860	0.06214	61.542	14.64	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,138.62640	1.13863	1,122.92890	1.12293	1,138.626	14.62	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	62.62640	0.06263	63.22890	0.06323	62.626	14.62	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,129.72890	1.12973	1,114.03640	1.11404	1,129.729	14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	63.72890	0.06373	64.33640	0.06434	63.729	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.20110	10.20110	10.18510	10.18510		16.08	3,835,613.60	376	75,679.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,506.77060	2.50677	2,490.83140	2.49083	2,506.771	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.67060	0.00567	5.73140	0.00573	5.671	17.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,015.44030	2.01544	1,999.68530	1.99969	2,015.440	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.34030	0.01434	14.58530	0.01459	14.340	16.70	0.00	0	0.00

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	1,536.62700	1.53663	1,521.42040	1.52142	1,536.627	15.55	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Put	35.52700	0.03553	36.32040	0.03632	35.527	15.55	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Call	1,042.43190	1.04243	1,028.80370	1.02880	1,042.432	14.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Put	91.33190	0.09133	93.70370	0.09370	91.332	14.42	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Call	785.85540	0.78586	774.92440	0.77492	785.855	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Put	174.75540	0.17476	179.82440	0.17982	174.755	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Call	778.90470	0.77890	768.06620	0.76807	778.905	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Put	177.80470	0.17780	182.96620	0.18297	177.805	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Call	771.98980	0.77199	761.24230	0.76124	771.990	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Put	180.88980	0.18089	186.14230	0.18614	180.890	14.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Call	711.38760	0.71139	701.50440	0.70150	711.388	14.60	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	210.28760	0.21029	216.40440	0.21640	210.288	14.60	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	682.31600	0.68232	672.84240	0.67284	682.316	14.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	231.21600	0.23122	237.74240	0.23774	231.216	14.75	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Call	654.34620	0.65435	0.00000	0.00000	654.346	14.89	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.80	Put	253.24620	0.25325	0.00000	0.00000	253.246	14.89	76,012,500.00	7,500	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Call	601.61910	0.60162	593.36670	0.59337	601.619	15.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.90	Put	300.51910	0.30052	308.26670	0.30827	300.519	15.19	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	448.64830	0.44865	442.99210	0.44299	448.648	16.24	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	497.54830	0.49755	507.89210	0.50789	497.548	16.24	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	413.54870	0.41355	408.46470	0.40846	413.549	16.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	562.44870	0.56245	573.36470	0.57336	562.449	16.56	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	397.18130	0.39718	392.36610	0.39237	397.181	16.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	596.08130	0.59608	607.26610	0.60727	596.081	16.72	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	381.56390	0.38156	0.00000	0.00000	381.564	16.88	76,012,500.00	7,500	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	630.46390	0.63046	0.00000	0.00000	630.464	16.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	366.65980	0.36666	362.35370	0.36235	366.660	17.04	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	665.55980	0.66556	677.25370	0.67725	665.560	17.04	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	338.88230	0.33888	335.04420	0.33504	338.882	17.36	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	737.78230	0.73778	749.94420	0.74994	737.782	17.36	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	336.24500	0.33624	332.45290	0.33245	336.245	17.39	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	745.14500	0.74514	757.35290	0.75735	745.145	17.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	325.94760	0.32595	322.33000	0.32233	325.948	17.52	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	774.84760	0.77485	787.23000	0.78723	774.848	17.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	280.18580	0.28019	277.24910	0.27725	280.186	18.17	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	929.08580	0.92909	942.14910	0.94215	929.086	18.17	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	251.20750	0.25121	248.67500	0.24867	251.208	18.66	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	1,050.10750	1.05011	1,063.57500	1.06358	1,050.108	18.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	234.05930	0.23406	231.76250	0.23176	234.059	18.99	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	1,132.95930	1.13296	1,146.66250	1.14666	1,132.959	18.99	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	226.07210	0.22607	223.88410	0.22388	226.072	19.15	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,174.97210	1.17497	1,188.78410	1.18878	1,174.972	19.15	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	210.91380	0.21091	208.93460	0.20893	210.914	19.47	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,259.81380	1.25981	1,273.83460	1.27383	1,259.814	19.47	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	178.01710	0.17802	176.49570	0.17650	178.017	20.23	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,476.91710	1.47692	1,491.39570	1.49140	1,476.917	20.23	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	151.79160	0.15179	150.62280	0.15062	151.792	20.99	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,700.69160	1.70069	1,715.52280	1.71552	1,700.692	20.99	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	130.77340	0.13077	129.87440	0.12987	130.773	21.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,929.67340	1.92967	1,944.77440	1.94477	1,929.673	21.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	113.82740	0.11383	113.13850	0.11314	113.827	22.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,162.72740	2.16273	2,178.03850	2.17804	2,162.727	22.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	109.96060	0.10996	109.35280	0.10935	109.961	23.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,408.86060	2.40886	2,424.25280	2.42425	2,408.861	23.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	108.28380	0.10828	107.71490	0.10771	108.284	24.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,557.18380	2.55718	2,572.61490	2.57261	2,557.184	24.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	107.81660	0.10782	107.25910	0.10726	107.817	25.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,606.71660	2.60672	2,622.15910	2.62216	2,606.717	25.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	106.66430	0.10666	106.13800	0.10614	106.664	25.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,755.56430	2.75556	2,771.03800	2.77104	2,755.564	25.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	105.85320	0.10585	105.35340	0.10535	105.853	26.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,904.75320	2.90475	2,920.25340	2.92025	2,904.753	26.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	47.89700	0.04790	47.78470	0.04778	47.897	28.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,096.79700	4.09680	4,112.68470	4.11268	4,096.797	28.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	39.08990	0.03909	39.02150	0.03902	39.090	28.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,337.98990	4.33799	4,353.92150	4.35392	4,337.990	28.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.20410	10.20410	10.18810	10.18810		16.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,184.01760	1.18402	1,169.75900	1.16976	1,184.018	14.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	69.91760	0.06992	71.65900	0.07166	69.918	14.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,175.16120	1.17516	1,160.93460	1.16093	1,175.161	14.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	71.06120	0.07106	72.83460	0.07283	71.061	14.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,166.32310	1.16632	1,152.12730	1.15213	1,166.323	14.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	72.22310	0.07222	74.02730	0.07403	72.223	14.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.30590	10.30590	10.29060	10.29060		16.39	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	722.22360	0.72222	716.17330	0.71617	722.224	15.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	356.32360	0.35632	365.57330	0.36557	356.324	15.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	717.31400	0.71731	711.32580	0.71133	717.314	15.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	361.41400	0.36141	370.72580	0.37073	361.414	15.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	712.44310	0.71244	706.51680	0.70652	712.443	15.41	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	366.54310	0.36654	375.91680	0.37592	366.543	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.33280	10.33280	10.31780	10.31780		16.53	4,990,742.40	483	13,853.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,923.33530	1.92334	1,909.63090	1.90963	1,923.335	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	40.53530	0.04054	41.83090	0.04183	40.535	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,747.26030	1.74726	1,733.77880	1.73378	1,747.260	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	54.46030	0.05446	55.97880	0.05598	54.460	15.55	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,647.06930	1.64707	1,633.72250	1.63372	1,647.069	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	64.26930	0.06427	65.92250	0.06592	64.269	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,619.99290	1.61999	1,606.68500	1.60668	1,619.993	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	67.19290	0.06719	68.88500	0.06888	67.193	15.33	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,425.11230	1.42511	1,412.09390	1.41209	1,425.112	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	92.31230	0.09231	94.29390	0.09429	92.312	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,254.41570	1.25442	1,241.68080	1.24168	1,254.416	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	121.61570	0.12162	123.88080	0.12388	121.616	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	965.20020	0.96520	956.51650	0.95652	965.200	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	222.40020	0.22240	228.71650	0.22872	222.400	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	958.54300	0.95854	949.88450	0.94988	958.543	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	225.74300	0.22574	232.08450	0.23208	225.743	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	951.91730	0.95192	943.28370	0.94328	951.917	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	229.11730	0.22912	235.48370	0.23548	229.117	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	862.49400	0.86249	854.17010	0.85417	862.494	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	279.69400	0.27969	286.37010	0.28637	279.694	15.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	832.07040	0.83207	823.84490	0.82384	832.070	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	299.27040	0.29927	306.04490	0.30604	299.270	15.05	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	742.03150	0.74203	737.57950	0.73758	742.031	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	379.23150	0.37923	389.77950	0.38978	379.232	15.44	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	669.11820	0.66912	665.34390	0.66534	669.118	15.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	466.31820	0.46632	477.54390	0.47754	466.318	15.90	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	440.74680	0.44075	438.79550	0.43880	440.747	17.75	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	907.94680	0.90795	920.99550	0.92100	907.947	17.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	283.26970	0.28327	282.46600	0.28247	283.270	19.92	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,550.46970	1.55047	1,564.66600	1.56467	1,550.470	19.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	243.73140	0.24373	243.27600	0.24328	243.731	20.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,810.93140	1.81093	1,825.47600	1.82548	1,810.931	20.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	232.35970	0.23236	231.99800	0.23200	232.360	20.95	0.00	0	24,582.00



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	12.00	Put	1,899.55970		1.89956	1,914.19800	1.91420	1,899.560		20.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	211.92640		0.21193	211.72300	0.21172	211.926		21.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,079.12640		2.07913	2,093.92300	2.09392	2,079.126		21.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	208.17580		0.20818	208.00190	0.20800	208.176		21.57	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,115.37580		2.11538	2,130.20190	2.13020	2,115.376		21.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	191.57250		0.19157	194.26880	0.19427	191.573		22.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,358.77250		2.35877	2,376.46880	2.37647	2,358.773		22.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	184.05990		0.18406	186.70780	0.18671	184.060		24.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,751.25990		2.75126	2,768.90780	2.76891	2,751.260		24.40	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.34040		10.34040	10.32580	10.32580			16.53	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,628.69000		1.62869	1,615.91910	1.61592	1,628.690		15.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	68.29000		0.06829	70.11910	0.07012	68.290		15.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	678.58660		0.67859	674.31910	0.67432	678.587		15.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	468.18660		0.46819	478.51910	0.47852	468.187		15.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	213.78100		0.21378	213.55620	0.21356	213.781		21.53	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,113.38100		2.11338	2,127.75620	2.12776	2,113.381		21.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.44560		10.44560	10.43030	10.43030			16.71	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	865.22800		0.86523	859.30220	0.85930	865.228		15.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	409.62800		0.40963	419.00220	0.41900	409.628		15.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	860.40530		0.86041	854.53110	0.85453	860.405		15.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	414.80530		0.41481	424.23110	0.42423	414.805		15.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	855.60990		0.85561	849.78710	0.84979	855.610		15.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	420.00990		0.42001	429.48710	0.42949	420.010		15.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	717.80710		0.71781	713.47260	0.71347	717.807		16.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	602.20710		0.60221	613.17260	0.61317	602.207		16.38	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	308.56210		0.30856	308.20120	0.30820	308.562		20.62	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,932.96210		1.93296	1,947.90120	1.94790	1,932.962		20.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.48440		10.48440	10.46890	10.46890			16.80	16,775,040.00	1,600	12,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,613.49250		2.61349	2,598.25860	2.59826	2,613.493		16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	29.09250		0.02909	29.35860	0.02936	29.093		16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,136.26570		2.13627	2,122.14520	2.12215	2,136.266		15.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	51.86570		0.05187	53.24520	0.05325	51.866		15.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,689.38230		1.68938	1,675.80430	1.67580	1,689.382		15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	104.98230		0.10498	106.90430	0.10690	104.982		15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	958.88830		0.95889	950.77580	0.95078	958.888		15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	374.48830		0.37449	381.87580	0.38188	374.488		15.29	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	776.04610		0.77605	772.25500	0.77225	776.046		16.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	581.64610		0.58165	593.35500	0.59336	581.646		16.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	772.04670		0.77205	768.30340	0.76830	772.047		16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	587.64670		0.58765	599.40340	0.59940	587.647		16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	768.06950		0.76807	764.37360	0.76437	768.069		16.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	593.66950		0.59367	605.47360	0.60547	593.669		16.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	555.41440		0.55541	553.26970	0.55327	555.414		17.86	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,021.01440		1.02101	1,034.36970	1.03437	1,021.014		17.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	333.98830		0.33399	333.64030	0.33364	333.988		20.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,949.58830		1.94959	1,964.74030	1.96474	1,949.588		20.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	276.94970		0.27695	280.19260	0.28019	276.950		21.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,392.54970		2.39255	2,411.29260	2.41129	2,392.550		21.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	262.78030		0.26278	266.29720	0.26630	262.780		24.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,928.38030		2.92838	2,947.39720	2.94740	2,928.380		24.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.63680		10.63680	10.62040	10.62040			17.29	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,680.91410		2.68091	2,664.99440	2.66499	2,680.914		16.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	44.11410		0.04411	44.59440	0.04459	44.114		16.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,258.58200		2.25858	2,243.02780	2.24303	2,258.582		15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	71.78200		0.07178	72.62780	0.07263	71.782		15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	75.65020		0.07565	76.54260	0.07654	75.650		15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,212.45020		2.21245	2,196.94260	2.19694	2,212.450		15.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,167.96240		2.16796		2,152.51670	2.15252	2,167.962	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	81.16240		0.08116		82.11670	0.08212	81.162	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,321.10300		1.32110		1,311.56110	1.31156	1,321.103	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	284.30300		0.28430		291.16110	0.29116	284.303	15.12	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,087.16040		1.08716		1,078.72760	1.07873	1,087.160	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	450.36040		0.45036		458.32760	0.45833	450.360	15.78	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	697.31320		0.69731		693.76570	0.69377	697.313	18.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,060.51320		1.06051		1,073.36570	1.07337	1,060.513	18.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.93830		9.93830		9.91660	9.91660		14.73	49,691.50	5	310.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	104,830.10180		1.04830		102,660.30310	1.02660	104,830.102	25.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.10180		0.00000		0.30310	0.00000	0.102	25.80	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	103,830.13400		1.03830		101,660.38630	1.01660	103,830.134	25.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.13400		0.00000		0.38630	0.00000	0.134	25.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	102,830.17540		1.02830		100,660.41450	1.00660	102,830.175	26.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	0.17540		0.00000		0.41450	0.00000	0.175	26.02	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	33,993.67820		0.33994		31,927.21810	0.31927	33,993.678	16.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	163.67820		0.00164		267.21810	0.00267	163.678	16.89	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	159.64990		0.00160		144.62510	0.00145	159.650	19.12	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	41,329.64990		0.41330		43,484.62510	0.43485	41,329.650	19.12	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.06230		10.06230		10.04520	10.04520		15.50	100,623.00	10	782.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	7,966.89060		0.07967		8,385.11190	0.08385	7,966.891	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	65,196.89060		0.65197		63,905.11190	0.63905	65,196.891	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	8,179.94690		0.08180		8,610.05920	0.08610	8,179.947	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	64,409.94690		0.64410		63,130.05920	0.63130	64,409.947	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	63,627.28830		0.63627		62,359.46050	0.62359	63,627.288	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	8,397.28830		0.08397		8,839.46050	0.08839	8,397.288	14.13	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	24,633.64340		0.24634		24,222.22600	0.24222	24,633.643	16.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	43,403.64340		0.43404		44,702.22600	0.44702	43,403.643	16.32	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	21,698.87000		0.21699		21,353.33640	0.21353	21,698.870	16.72	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	50,468.87000		0.50469		51,833.33640	0.51833	50,468.870	16.72	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	11,948.51870		0.11949		11,798.83330	0.11799	11,948.519	18.85	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	90,718.51870		0.90719		92,278.83330	0.92279	90,718.519	18.85	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.20110		10.20110		10.18510	10.18510		16.55	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	36,933.39040		0.36933		36,506.62760	0.36507	36,933.390	17.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	65,823.39040		0.65823		66,996.62760	0.66997	65,823.390	17.00	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,642.52440		0.36643		36,220.22540	0.36220	36,642.524	17.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	66,532.52440		0.66533		67,710.22540	0.67710	66,532.524	17.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	36,354.39860		0.36354		35,936.80810	0.35937	36,354.399	17.07	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	67,244.39860		0.67244		68,426.80810	0.68427	67,244.399	17.07	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.33280		10.33280		10.31780	10.31780		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	35,720.00000		0.35720		37,220.00000	0.37220	35,720.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	36,720.00000		0.36720		38,220.00000	0.38220	36,720.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	37,720.00000		0.37720		39,220.00000	0.39220	37,720.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.72970		15.72970		15.67690	15.67690		14.98	19,300,341.90	1,227	36,320.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	990.04660		0.99005		937.20890	0.93721	990.047	22.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	0.34660		0.00035		0.30890	0.00031	0.347	22.73	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	980.06580		0.98007		927.22540	0.92723	980.066	22.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	0.36580		0.00037		0.32540	0.00033	0.366	22.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	970.08620		0.97009		917.24270	0.91724	970.086	22.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	0.38620		0.00039		0.34270	0.00034	0.386	22.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.91600		15.91600		15.86990	15.86990		14.77	51,106,276.00	3,211	6,383.00

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		14.89	Call	1,123.02290	1.12302		1,084.31960	1.08432	1,123.023	13.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	97.02290	0.09702		104.41960	0.10442	97.023	13.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	1,114.84910	1.11485		1,076.25590	1.07626	1,114.849	13.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	98.84910	0.09885		106.35590	0.10636	98.849	13.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	1,106.70320	1.10670		1,068.21910	1.06822	1,106.703	13.88	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	100.70320	0.10070		108.31910	0.10832	100.703	13.88	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				16.12520	16.12520		16.08090	16.08090		15.20	0.00	0	1,031.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	25.47550	0.02548		25.60800	0.02561	25.476	17.62	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	3,300.67550	3.30068		3,256.50800	3.25651	3,300.675	17.62	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	3,154.12870	3.15413		3,110.07640	3.11008	3,154.129	17.26	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	28.92870	0.02893		29.17640	0.02918	28.929	17.26	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	1,965.33880	1.96534		1,925.13880	1.92514	1,965.339	14.56	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	90.13880	0.09014		94.23880	0.09424	90.139	14.56	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,928.66220	1.92866		1,888.69720	1.88870	1,928.662	14.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	93.46220	0.09346		97.79720	0.09780	93.462	14.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,919.51090	1.91951		1,879.60660	1.87961	1,919.511	14.45	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	94.31090	0.09431		98.70660	0.09871	94.311	14.45	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,910.36940	1.91037		1,870.52430	1.87052	1,910.369	14.43	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	95.16940	0.09517		99.62430	0.09962	95.169	14.43	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	113.03960	0.11304		118.76250	0.11876	113.040	14.01	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	1,738.23960	1.73824		1,699.66250	1.69966	1,738.240	14.01	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				16.32430	16.32430		16.28110	16.28110		15.55	0.00	0	200.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	1,000.87190	1.00087		981.55980	0.98156	1,000.872	15.23	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	716.57190	0.71657		740.45980	0.74046	716.572	15.23	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	996.29460	0.99629		977.12460	0.97712	996.295	15.24	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	721.99460	0.72199		746.02460	0.74602	721.995	15.24	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	991.73740	0.99174		972.70380	0.97270	991.737	15.25	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	727.43740	0.72744		751.60380	0.75160	727.437	15.25	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future				16.55440	16.55440		16.50990	16.50990		15.81	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	943.46560	0.94347		929.81300	0.92981	943.466	16.17	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	1,229.06560	1.22907		1,259.91300	1.25991	1,229.066	16.17	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	1,235.62120	1.23562		1,266.56390	1.26656	1,235.621	16.18	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	940.02120	0.94002		926.46390	0.92646	940.021	16.18	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	936.59100	0.93659		923.12210	0.92312	936.591	16.19	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,242.19100	1.24219		1,273.22210	1.27322	1,242.191	16.19	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10025	0.10025		0.09915	0.09915		5.28	0.00	0	216.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,024.60000	0.01025		915.20680	0.00915	1,024.600	8.38	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	0.00000	0.00000		0.00680	0.00000	0.000	8.38	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	36.52030	0.00037		8.53150	0.00009	36.520	5.28	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	11.92030	0.00012		93.33150	0.00093	11.920	5.28	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	0.00980	0.00000		0.00830	0.00000	0.010	24.52	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	975.40980	0.00975		1,084.80830	0.01085	975.410	24.52	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10154	0.10154		0.10048	0.10048		16.76	0.00	0	14,300.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,172.30970	0.01172		1,075.07050	0.01075	1,172.310	15.31	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	18.30970	0.00018		26.77050	0.00027	18.310	15.31	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	420.80740	0.00421		372.99470	0.00373	420.807	16.76	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	266.80740	0.00267		324.69470	0.00325	266.807	16.76	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	133.69680	0.00134		117.61880	0.00118	133.697	20.36	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	979.69680	0.00980		1,069.31880	0.01069	979.697	20.36	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10302	0.10302		0.10196	0.10196		17.80	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,373.53620	0.01374		1,284.41050	0.01284	1,373.536	16.56	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	71.63620	0.00072		88.31050	0.00088	71.636	16.56	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	679.06750	0.00679		627.46050	0.00627	679.068	17.80	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	377.16750	0.00377		431.36050	0.00431	377.168	17.80	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	1,033.07010	0.01033		1,112.48910	0.01112	1,033.070	20.56	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	334.97010	0.00335		308.58910	0.00309	334.970	20.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013			Foreign Exchange Future	13.23030	13.23030		13.18580	13.18580		12.55	49,891,461.30	3,771	40,483.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future	1,930.30000	1.93030	1,885.80000	1.88580	1,930.300	0.00	20.86	0.00	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.000	0.00	20.86	0.00	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future	1,730.30000	1.73030	1,685.80000	1.68580	1,730.300	0.00	22.53	0.00	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.000	0.00	22.53	0.00	0	400.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future	1,680.30000	1.68030	1,635.80000	1.63580	1,680.300	0.00	22.94	0.00	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.000	0.00	22.94	0.00	0	500.00
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future	1,240.31050	1.24031	1,195.81450	1.19581	1,240.311	0.00	25.72	0.00	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future	0.01050	0.00001	0.01450	0.00001	0.011	0.00	25.72	0.00	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future	1,230.31090	1.23031	1,185.81550	1.18582	1,230.311	0.00	25.57	0.00	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future	0.01090	0.00001	0.01550	0.00002	0.011	0.00	25.57	0.00	0	0.00
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future	1,220.31140	1.22031	1,175.81660	1.17582	1,220.311	0.00	25.43	0.00	0	0.00
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future	0.01140	0.00001	0.01660	0.00002	0.011	0.00	25.43	0.00	0	0.00
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future	1,180.31330	1.18031	1,135.82180	1.13582	1,180.313	0.00	24.86	0.00	0	400.00
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future	0.01330	0.00001	0.02180	0.00002	0.013	0.00	24.86	0.00	0	0.00
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future	1,130.31640	1.13032	1,085.83080	1.08583	1,130.316	0.00	24.15	0.00	0	500.00
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future	0.01640	0.00002	0.03080	0.00003	0.016	0.00	24.15	0.00	0	30,800.00
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future	0.03170	0.00003	0.08840	0.00009	0.032	0.00	22.00	0.00	0	200.00
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future	980.33170	0.98033	935.88840	0.93589	980.332	0.00	22.00	0.00	0	0.00
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future	880.35150	0.88035	835.98170	0.83598	880.351	0.00	20.57	0.00	0	200.00
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future	0.05150	0.00005	0.18170	0.00018	0.052	0.00	20.57	0.00	0	0.00
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future	680.45520	0.68046	636.59610	0.63660	680.455	0.00	17.71	0.00	0	0.00
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future	0.15520	0.00016	0.79610	0.00080	0.155	0.00	17.71	0.00	0	46,000.00
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future	2.81920	0.00282	8.09440	0.00809	2.819	0.00	15.29	0.00	0	0.00
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future	383.11920	0.38312	343.89440	0.34389	383.119	0.00	15.29	0.00	0	200.00
€ / R	On	16/09/2013	12.95	Call	Foreign Exchange Future	287.63380	0.28763	252.63290	0.25263	287.634	0.00	14.61	0.00	0	0.00
€ / R	On	16/09/2013	12.95	Put	Foreign Exchange Future	7.33380	0.00733	16.83290	0.01683	7.334	0.00	14.61	0.00	0	61,705.00
€ / R	On	16/09/2013	13.10	Call	Foreign Exchange Future	157.21560	0.15722	132.42250	0.13242	157.216	0.00	13.58	0.00	0	0.00
€ / R	On	16/09/2013	13.10	Put	Foreign Exchange Future	26.91560	0.02692	46.02650	0.04662	26.916	0.00	13.58	0.00	0	36,000.00
€ / R	On	16/09/2013	13.50	Put	Foreign Exchange Future	280.07970	0.28008	324.72590	0.32473	280.080	0.00	15.21	0.00	0	0.00
€ / R	On	16/09/2013	13.50	Call	Foreign Exchange Future	10.37970	0.01038	10.52590	0.01053	10.380	0.00	15.21	0.00	0	61,705.00
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future	1.31200	0.00131	1.51390	0.00151	1.312	0.00	18.40	0.00	0	19,900.00
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future	571.01200	0.57101	615.71390	0.61571	571.012	0.00	18.40	0.00	0	0.00
€ / R	On	16/09/2013	14.00	Call	Foreign Exchange Future	0.37230	0.00037	0.56310	0.00056	0.372	0.00	20.44	0.00	0	150.00
€ / R	On	16/09/2013	14.00	Put	Foreign Exchange Future	770.07230	0.77007	814.76310	0.81476	770.072	0.00	20.44	0.00	0	0.00
€ / R	On	16/09/2013	14.09	Put	Foreign Exchange Future	859.91700	0.85992	904.59030	0.90459	859.917	0.00	21.33	0.00	0	0.00
€ / R	On	16/09/2013	14.09	Call	Foreign Exchange Future	0.21700	0.00022	0.39030	0.00039	0.217	0.00	21.33	0.00	0	42,000.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future	1,269.72600	1.26973	1,314.30360	1.31430	1,269.726	0.00	25.36	0.00	0	0.00
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future	0.02600	0.00003	0.10360	0.00010	0.026	0.00	25.36	0.00	0	7,900.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.39910	13.39910	13.36070	13.36070		0.00	14.81	53,824,184.70	4,017	50,405.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future	2,206.41300	2.20641	2,167.88020	2.16788	2,206.413	0.00	17.20	0.00	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future	7.31300	0.00731	7.18020	0.00718	7.313	0.00	17.20	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future	1,965.63420	1.96563	1,926.82450	1.92682	1,965.634	0.00	16.07	0.00	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future	9.53420	0.00953	9.12450	0.00912	9.534	0.00	16.07	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future	1,916.18530	1.91619	1,877.30280	1.87730	1,916.185	0.00	15.84	0.00	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future	10.08530	0.01009	9.60280	0.00960	10.085	0.00	15.84	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future	1,866.77490	1.86677	1,827.81320	1.82781	1,866.775	0.00	15.61	0.00	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future	10.67490	0.01067	10.11320	0.01011	10.675	0.00	15.61	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	969.20710	0.96921	936.60100	0.93660	969.207	0.00	13.53	0.00	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	70.10710	0.07011	75.90100	0.07590	70.107	0.00	13.53	0.00	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	887.95510	0.88796	857.45630	0.85746	887.955	0.00	13.59	0.00	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	88.85510	0.08886	96.75630	0.09676	88.855	0.00	13.59	0.00	0	200.00
€ / R	On	13/12/2013	12.75	Call	Foreign Exchange Future	772.59260	0.77259	746.50600	0.74651	772.593	0.00	13.69	0.00	0	0.00
€ / R	On	13/12/2013	12.75	Put	Foreign Exchange Future	123.49260	0.12349	135.80600	0.13581	123.493	0.00	13.69	0.00	0	800.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	547.34960	0.54735	528.26250	0.52826	547.350	0.00	14.29	0.00	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	248.24960	0.24825	267.56250	0.26756	248.250	0.00	14.29	0.00	0	0.00

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	13.20	Call	492.90890		0.49291		475.80240	0.47580	492.909	14.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	293.80890		0.29381		315.10240	0.31510	293.809	14.46	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	211.72490		0.21172		205.32830	0.20533	211.725	16.40	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	812.62490		0.81262		844.62830	0.84463	812.625	16.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	59.36960		0.05937		56.94880	0.05695	59.370	20.09	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	2,010.26960		2.01027		2,046.24880	2.04625	2,010.270	20.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.58860		13.58860		13.55160	13.55160		15.29	4,076,580.00	300	22,817.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	145.53090		0.14553		152.19530	0.15220	145.531	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,244.13090		1.24413		1,213.79530	1.21380	1,244.131	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,236.30900		1.23631		1,206.08150	1.20608	1,236.309	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	147.70900		0.14771		154.48150	0.15448	147.709	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,228.51090		1.22851		1,198.39230	1.19839	1,228.511	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	149.91090		0.14991		156.79230	0.15679	149.911	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,121.89680		1.12190		1,093.41910	1.09342	1,121.897	14.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	183.29680		0.18330		191.81910	0.19182	183.297	14.04	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.76970		13.76970		13.73350	13.73350		15.54	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	732.65340		0.73265		717.77660	0.71778	732.653	15.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	752.95340		0.75295		774.27660	0.77428	752.953	15.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	728.81350		0.72881		714.00990	0.71401	728.814	15.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	759.11350		0.75911		780.50990	0.78051	759.114	15.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	725.00000		0.72500		710.26940	0.71027	725.000	15.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	765.30000		0.76530		786.76940	0.78677	765.300	15.64	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			13.97950		13.97950		13.94090	13.94090		15.98	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	766.20200		0.76620		753.84380	0.75384	766.202	16.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,126.70200		1.12670		1,152.94380	1.15294	1,126.702	16.51	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,133.51600		1.13352		1,159.82350	1.15982	1,133.516	16.53	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	763.01600		0.76302		750.72350	0.75072	763.016	16.53	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	759.84560		0.75985		747.61300	0.74761	759.846	16.54	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,140.34560		1.14035		1,166.71300	1.16671	1,140.346	16.54	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.18790		14.18790		14.14780	14.14780		16.47	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,240.19470		1.24019		1,221.13520	1.22114	1,240.195	15.64	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	742.29470		0.74229		763.33520	0.76334	742.295	15.64	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,235.72110		1.23572		1,216.74110	1.21674	1,235.721	15.66	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	747.82110		0.74782		768.94110	0.76894	747.821	15.66	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,231.26640		1.23127		1,212.35960	1.21236	1,231.266	15.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	753.36640		0.75337		774.55960	0.77456	753.366	15.68	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.61748		107.61748		107.18266	107.18266			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	3,372.52000		3.37252		3,807.34000	3.80734	3,372.520		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	3,382.52000		3.38252		3,817.34000	3.81734	3,382.520		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	3,392.52000		3.39252		3,827.34000	3.82734	3,392.520		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.95955		104.95955		104.95762	104.95762			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	5,030.45000		5.03045		5,032.38000	5.03238	5,030.450		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	5,040.45000		5.04045		5,042.38000	5.04238	5,040.450		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	5,050.45000		5.05045		5,052.38000	5.05238	5,050.450		0.00	0	0.00
2050	On 07/11/2013	Bond Future			108.00536		108.00536		108.00303	108.00303			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	1,984.64000		1.98464		1,986.97000	1.98697	1,984.640		0.00	0	0.00

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	110.00	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	1,994.64000		1.99464	1,996.97000	1.99697	1,994.640			0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	2,004.64000		2.00464	2,006.97000	2.00697	2,004.640			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				407.25100	407.25100		406.08600	406.08600			0.00	0	0.00
AL37	On 06/02/2014	Index Future				412.59500	412.59500		411.41400	411.41400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future				480.80000	480.80000		478.39200	478.39200			0.00	0	1.00
AL7T	On 06/02/2014	Index Future				487.10900	487.10900		484.67000	484.67000			0.00	0	0.00
ALBI	On 07/11/2013	Index Future				433.22800	433.22800		430.93300	430.93300			0.00	0	769.00
ALBI	On 06/02/2014	Index Future				438.91400	438.91400		436.58800	436.58800			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future				9.21780	9.21780		9.22980	9.22980		11.34	2,009,480.40	218	8,316.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	717.80000		0.71780	729.83100	0.72983	717.800		15.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.03100	0.00003	0.000		15.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.15530		0.00016	0.22660	0.00023	0.155		16.32	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	417.95530		0.41796	430.02660	0.43003	417.955		16.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	328.36650		0.32837	340.66290	0.34066	328.367		15.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.56650		0.00057	0.86290	0.00086	0.566		15.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	318.45410		0.31845	330.79690	0.33080	318.454		15.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.65410		0.00065	0.99690	0.00100	0.654		15.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	308.55520		0.30856	320.95060	0.32095	308.555		14.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	0.75520		0.00076	1.15060	0.00115	0.755		14.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	19.72690		0.01973	27.32140	0.02732	19.727		13.07	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	101.92690		0.10193	97.52140	0.09752	101.927		13.07	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.01410		0.00001	0.01640	0.00002	0.014		29.80	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,082.21410		1.08221	1,070.21640	1.07022	1,082.214		29.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future				9.28120	9.28120		9.29550	9.29550		11.87	1,373,617.60	148	8,364.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	993.08180		0.99308	1,007.21250	1.00721	993.082		13.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	11.88180		0.01188	11.71250	0.01171	11.882		13.40	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	710.51880		0.71052	724.13720	0.72414	710.519		12.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	29.31880		0.02932	28.63720	0.02864	29.319		12.36	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	211.52650		0.21153	220.01760	0.22002	211.527		11.87	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	230.32650		0.23033	224.51760	0.22452	230.327		11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	150.18970		0.15019	157.04620	0.15705	150.190		12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	328.98970		0.32899	321.54620	0.32155	328.990		12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	146.90950		0.14691	153.66710	0.15367	146.910		12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	335.70950		0.33571	328.16710	0.32817	335.709		12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	143.69030		0.14369	150.34960	0.15035	143.690		12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	342.49030		0.34249	334.84960	0.33485	342.490		12.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	109.54670		0.10955	115.07760	0.11508	109.547		12.45	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	428.34670		0.42835	419.57760	0.41958	428.347		12.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	14.55000		0.01455	15.12660	0.01513	14.550		12.92	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,033.35000		1.03335	1,019.62660	1.01963	1,033.350		12.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	9.90330		0.00990	10.40080	0.01040	9.903		14.56	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,328.70330		1.32870	1,314.90080	1.31490	1,328.703		14.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future				9.35300	9.35300		9.36800	9.36800		12.02	18,706.00	2	3,916.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	263.94280		0.26394	271.86550	0.27187	263.943		12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	400.94280		0.40094	393.86550	0.39387	400.943		12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	260.17910		0.26018	268.02580	0.26803	260.179		12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	407.17910		0.40718	400.02580	0.40003	407.179		12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	413.45850		0.41346	406.22950	0.40623	413.458		12.25	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	256.45850		0.25646		264.22950	0.26423	256.458	12.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.42180		9.42180		9.43650	9.43650		12.18	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	232.25260		0.23225		238.07390	0.23807	232.253	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	700.45260		0.70045		691.57390	0.69157	700.453	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	229.62200		0.22962		235.31330	0.23531	229.622	12.79	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	707.82200		0.70782		698.81330	0.69881	707.822	12.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	227.02030		0.22702		232.65840	0.23266	227.020	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	715.22030		0.71522		706.15840	0.70616	715.220	12.80	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.50400		9.50400		9.51630	9.51630		12.35	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	454.86850		0.45487		461.87610	0.46188	454.868	12.40	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	490.86850		0.49087		485.57610	0.48558	490.868	12.40	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	496.68800		0.49669		491.35170	0.49135	496.688	12.41	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	450.68800		0.45069		457.65170	0.45765	450.688	12.41	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	446.53710		0.44654		453.45710	0.45346	446.537	12.42	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	502.53710		0.50254		497.15710	0.49716	502.537	12.42	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.63270		9.63270		9.59540	9.59540		9.94	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	542.72110		0.54272		505.42860	0.50543	542.721	16.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	0.02110		0.00002		0.02860	0.00003	0.021	16.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	532.72170		0.53272		495.42990	0.49543	532.722	16.54	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	0.02170		0.00002		0.02990	0.00003	0.022	16.54	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	522.72240		0.52272		485.43520	0.48544	522.722	16.28	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	0.02240		0.00002		0.03520	0.00004	0.022	16.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.73230		9.73230		9.69820	9.69820		14.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	198.98780		0.19899		189.93000	0.18993	198.988	14.78	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	406.68780		0.40669		431.73000	0.43173	406.688	14.78	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	195.86280		0.19586		186.95170	0.18695	195.863	14.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	413.56280		0.41356		438.75170	0.43875	413.563	14.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	192.78290		0.19278		184.02030	0.18402	192.783	14.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	420.48290		0.42048		445.82030	0.44582	420.483	14.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.84390		9.84390		9.81030	9.81030		14.41	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	365.63290		0.36563		352.52570	0.35253	365.633	14.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	461.73290		0.46173		482.22570	0.48223	461.733	14.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	468.00680		0.46801		488.63000	0.48863	468.007	14.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	361.90680		0.36191		348.93000	0.34893	361.907	14.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	358.22070		0.35822		345.37060	0.34537	358.221	14.68	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	474.32070		0.47432		495.07060	0.49507	474.321	14.68	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			59.38190		59.38190		-48.72480	-48.72480			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			400.30600		400.30600		390.35570	390.35570			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			416.44850		416.44850		407.49020	407.49020			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			209.04980		209.04980		190.59540	190.59540			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			36.90880		36.90880		31.95270	31.95270			0.00	0	5,000.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			0.07100		0.07100		0.09730	0.09730			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

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 CAEU	On 25/09/2013	Can-Do Future			7.86500		7.86500		6.26270	6.26270			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			56.94600		56.94600		43.62880	43.62880			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			84.10460		84.10460		82.32350	82.32350			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			12.76530		12.76530		10.38090	10.38090			0.00	0	12,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.70380		10.70380		10.65060	10.65060		14.63	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	863.86890		0.86387	810.70130	0.81070		863.869	25.77	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.06890		0.00007	0.10130	0.00010		0.069	25.77	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	853.87390		0.85387	800.70950	0.80071		853.874	25.63	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.07390		0.00007	0.10950	0.00011		0.074	25.63	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	843.87930		0.84388	790.71850	0.79072		843.879	25.48	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.07930		0.00008	0.11850	0.00012		0.079	25.48	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.84420		10.84420	10.79600	10.79600			15.27	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	355.96660		0.35597	335.43080	0.33543		355.967	15.15	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	301.76660		0.30177	329.43080	0.32943		301.767	15.15	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	351.30840		0.35131	331.03630	0.33104		351.308	15.17	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	307.10840		0.30711	335.03630	0.33504		307.108	15.17	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	346.69960		0.34670	326.88970	0.32689		346.700	15.19	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	312.49960		0.31250	340.88970	0.34089		312.500	15.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.00390		11.00390	10.95660	10.95660			15.79	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	392.88000		0.39288	377.92390	0.37792		392.880	16.50	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	678.98000		0.67898	711.32390	0.71132		678.980	16.50	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	389.73890		0.38974	374.91790	0.37492		389.739	16.53	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	685.83890		0.68584	718.31790	0.71832		685.839	16.53	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	386.62470		0.38662	371.93770	0.37194		386.625	16.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	692.72470		0.69272	725.33770	0.72534		692.725	16.55	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62670		1.62670	1.62320	1.62320			15.92	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,367.00580		0.13670	1,332.01880	0.13320		1,367.006	22.01	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.00580		0.00000	0.01880	0.00000		0.006	22.01	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,267.02420		0.12670	1,232.02350	0.12320		1,267.024	22.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.02420		0.00000	0.02350	0.00000		0.024	22.33	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,167.04640		0.11670	1,132.04470	0.11320		1,167.046	21.60	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.04640		0.00000	0.04470	0.00000		0.046	21.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64140		1.64140	1.63800	1.63800			15.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	468.25290		0.04683	455.96630	0.04560		468.253	15.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	554.25290		0.05543	575.96630	0.05760		554.253	15.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	430.55760		0.04306	419.16120	0.04192		430.558	15.68	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	616.55760		0.06166	639.16120	0.06392		616.558	15.68	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	395.76340		0.03958	385.19820	0.03852		395.763	15.88	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	681.76340		0.06818	705.19820	0.07052		681.763	15.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65580		1.65580	1.65200	1.65200			15.43	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	602.40650		0.06024	588.87420	0.05889		602.407	15.99	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	944.40650		0.09444	968.87420	0.09689		944.406	15.99	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,011.26540		0.10113	1,036.54110	0.10365		1,011.265	16.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	569.26540		0.05693	556.54110	0.05565		569.265	16.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	537.96960		0.05380	526.01600	0.05260		537.970	16.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,079.96960		0.10800	1,106.01600	0.11060		1,079.970	16.27	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.39379		109.39379	109.39142	109.39142				0.00	0	0.00



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	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	596.21000		0.59621		598.58000	0.59858	596.210		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	606.21000		0.60621		608.58000	0.60858	606.210		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	616.21000		0.61621		618.58000	0.61858	616.210		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			9.48320		83.59731		9.58134	82.85229			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	8,166.93000		8.16693		8,911.95000	8.91195	8,166.930		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	8,078.65000		8.07865		8,823.67000	8.82367	8,078.650		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,990.50000		7.99050		8,735.52000	8.73552	7,990.500		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.59870		84.69434		9.70013	83.93952			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	441.83000		0.44183		1,196.65000	1.19665	441.830		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	366.30000		0.36630		1,121.12000	1.12112	366.300		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	290.88000		0.29088		1,045.70000	1.04570	290.880		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			432.50900		432.50900		430.29200	430.29200			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	134,810.00000		13.48100		156,980.00000	15.69800	134,810.000		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	134,910.00000		13.49100		157,080.00000	15.70800	134,910.000		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	135,010.00000		13.50100		157,180.00000	15.71800	135,010.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			438.18400		438.18400		435.93800	435.93800			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	18,060.00000		1.80600		40,520.00000	4.05200	18,060.000		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	18,160.00000		1.81600		40,620.00000	4.06200	18,160.000		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	18,260.00000		1.82600		40,720.00000	4.07200	18,260.000		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			193.57400		193.57400		192.61700	192.61700			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			196.13800		196.13800		195.16800	195.16800			0.00	0	174.00
ILBI	On 07/11/2013	Index Future			521.52100		521.52100		522.45800	522.45800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ILBI	On 06/02/2014	Index Future			528.56500		528.56500		529.51500	529.51500			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.14000		94.86000		5.14000	94.86000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.16000		94.84000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.20000		94.80000		5.21000	94.79000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.26000		94.74000		5.26000	94.74000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.29000		94.71000		5.29000	94.71000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.44000		94.56000		5.44000	94.56000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.52000		94.48000		5.54000	94.46000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.91000		94.09000		5.93000	94.07000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.21000		93.79000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.52000		93.48000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.83000		93.17000		6.87000	93.13000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.14000		92.86000		7.18000	92.82000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.09130		8.09130		8.00170	8.00170		14.64	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	501.54420		0.50154	412.21220	0.41221	501.544		23.14	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	0.24420		0.00024	0.51220	0.00051	0.244		23.14	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	491.57310		0.49157	402.27500	0.40227	491.573		22.98	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	0.27310		0.00027	0.57500	0.00058	0.273		22.98	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	481.60550		0.48161	392.34540	0.39235	481.606		22.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	0.30550		0.00031	0.64540	0.00065	0.306		22.83	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.15920		8.15920		8.07200	8.07200		10.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	178.31730		0.17832	143.62450	0.14362	178.317		10.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	159.11730		0.15912	211.62450	0.21162	159.117		10.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	173.27400		0.17327	140.08080	0.14008	173.274		10.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	164.07400		0.16407	218.08080	0.21808	164.074		10.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	169.03230		0.16903	136.62060	0.13662	169.032		10.37	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	169.83230		0.16983	224.62060	0.22462	169.832		10.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.21530		8.21530		8.12930	8.12930		12.49	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	329.14890		0.32915	285.37250	0.28537	329.149		12.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	253.84890		0.25385	296.07250	0.29607	253.849		12.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	258.75910		0.25876	301.56890	0.30157	258.759		12.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	324.05910		0.32406	280.86890	0.28087	324.059		12.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	319.02710		0.31903	276.86310	0.27686	319.027		12.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	263.72710		0.26373	307.56310	0.30756	263.727		12.46	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.97950		9.97950	0.10020	10.08960	10.08960		5.32	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	56.81570		0.00568	0.10020	634.88300	0.06349	56.816	6.02	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	661.81570		0.06618	0.10020	138.88300	0.01389	661.816	6.02	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	45.90840		0.00459	0.10020	556.59270	0.05566	45.908	6.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	750.90840		0.07509	0.10020	160.59270	0.01606	750.908	6.20	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	37.17730		0.00372	0.10020	481.79950	0.04818	37.177	6.37	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	842.17730		0.08422	0.10020	185.79950	0.01858	842.177	6.37	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.97530		9.97530	0.10020	10.08510	10.08510		16.65	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	5,122.04660		0.51220	0.10020	5,952.31350	0.59523	5,122.047	17.84	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,269.04660		0.22690	0.10020	2,001.31350	0.20013	2,269.047	17.84	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	5,054.07780		0.50541	0.10020	5,880.72040	0.58807	5,054.078	17.81	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,301.07780		0.23011	0.10020	2,029.72040	0.20297	2,301.078	17.81	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	4,986.49500		0.49865	0.10020	5,809.47470	0.58095	4,986.495	17.77	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,333.49500		0.23335	0.10020	2,058.47470	0.20585	2,333.495	17.77	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.88037		100.69682		7.97369	100.09524			0.00	0	11,802.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

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	6.49	Put	9,545.31000		9.54531	10,146.89000	10.14689	9,545.310			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	9,472.58000		9.47258	10,074.16000	10.07416	9,472.580			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	9,399.90000		9.39990	10,001.48000	10.00148	9,399.900			0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.98383		102.01821	8.08101	101.40873				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	911.00000		0.91100	1,520.48000	1.52048	911.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	847.32000		0.84732	1,456.80000	1.45680	847.320			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	783.68000		0.78368	1,393.16000	1.39316	783.680			0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.13170		114.77813	6.17690	114.69409			3.06	2,295,562.60	20	30,785.00
R157	On 07/11/2013	Bond Future	5.59	Call	179.17000		0.17917	164.15000	0.16415	179.170		3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,192.86000		1.19286	1,261.88000	1.26188	1,192.860		3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	183.60000		0.18360	168.26000	0.16826	183.600		3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,178.47000		1.17847	1,247.17000	1.24717	1,178.470		3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	188.11000		0.18811	172.46000	0.17246	188.110		3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,164.16000		1.16416	1,232.55000	1.23255	1,164.160		3.01	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28757		116.28434	6.34086	116.19915			2.90	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	417.19000		0.41719	393.61000	0.39361	417.190		2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,459.60000		1.45960	1,521.21000	1.52121	1,459.600		2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	422.44000		0.42244	398.63000	0.39863	422.440		2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,448.65000		1.44865	1,510.03000	1.51003	1,448.650		2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	427.73000		0.42773	403.70000	0.40370	427.730		2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,437.75000		1.43775	1,498.91000	1.49891	1,437.750		2.83	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.43877		111.06753	6.50280	110.98136			2.60	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	305.99000		0.30599	287.86000	0.28786	305.990		2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,006.02000		2.00602	2,074.06000	2.07406	2,006.020		2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,995.38000		1.99538	2,063.28000	2.06328	1,995.380		2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	309.11000		0.30911	290.84000	0.29084	309.110		2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	312.27000		0.31227	293.84000	0.29384	312.270		2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,984.78000		1.98478	2,052.52000	2.05252	1,984.780		2.54	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.63415		112.60768	6.71398	112.52038			2.34	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,051.76000		1.05176	1,008.22000	1.00822	1,051.760		2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	936.02000		0.93602	979.78000	0.97978	936.020		2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,057.81000		1.05781	1,014.12000	1.01412	1,057.810		2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	931.15000		0.93115	974.76000	0.97476	931.150		2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,063.45000		1.06345	1,019.61000	1.01961	1,063.450		2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	925.87000		0.92587	969.33000	0.96933	925.870		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			8.18754		122.49055	8.28059	121.66172			15.35	0.00	0	58,471.00
R186	On 07/11/2013	Bond Future	6.50	Call	43.03000		0.04303	32.99000	0.03299	43.030		15.04	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,597.97000		16.59797	17,416.76000	17.41676	16,597.970		15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	101.85000		0.10185	79.52000	0.07952	101.850		15.04	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,010.38000		14.01038	14,816.88000	14.81688	14,010.380		15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,159.04000		2.15904	1,853.44000	1.85344	2,159.040		15.20	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,854.59000		3.85459	4,377.82000	4.37782	3,854.590		15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,139.78000		3.13978	3,607.81000	3.60781	3,139.780		15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,713.16000		2.71316	2,352.36000	2.35236	2,713.160		15.24	0.00	0	0.00

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	8.15	Call	2,755.76000		2.75576	2,390.96000	2.39096	2,755.760		15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,092.46000		3.09246	3,556.49000	3.55649	3,092.460		15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,798.75000		2.79875	2,429.94000	2.42994	2,798.750		15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,045.63000		3.04563	3,505.65000	3.50565	3,045.630		15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,645.55000		2.64555	3,069.45000	3.06945	2,645.550		15.27	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,202.81000		3.20281	2,797.88000	2.79788	3,202.810		15.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,485.09000		4.48509	3,981.70000	3.98170	4,485.090		15.35	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	1,733.91000		1.73391	2,059.35000	2.05935	1,733.910		15.35	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,976.90000		5.97690	5,384.84000	5.38484	5,976.900		15.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,088.92000		1.08892	1,325.69000	1.32569	1,088.920		15.47	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,623.91000		7.62391	6,958.40000	6.95840	7,623.910		15.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	654.56000		0.65456	817.88000	0.81788	654.560		15.60	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.28392	118.80849		8.38036	117.96872			15.58	0.00	0	104.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,662.37000		2.66237	2,387.80000	2.38780	2,662.370		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,560.65000		7.56065	8,125.85000	8.12585	7,560.650		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,693.13000		2.69313	2,416.20000	2.41620	2,693.130		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,498.81000		7.49881	8,061.65000	8.06165	7,498.810		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,724.11000		2.72411	2,444.82000	2.44482	2,724.110		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,437.28000		7.43728	7,997.76000	7.99776	7,437.280		15.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.37789	120.43604		8.47787	119.58489			15.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,901.34000		1.90134	1,716.15000	1.71615	1,901.340		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,688.81000		13.68881	14,354.77000	14.35477	13,688.810		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,921.12000		1.92112	1,734.39000	1.73439	1,921.120		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,610.85000		13.61085	14,275.27000	14.27527	13,610.850		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,533.15000		13.53315	14,196.02000	14.19602	13,533.150		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,941.05000		1.94105	1,752.77000	1.75277	1,941.050		14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.47291	116.81442		8.57659	115.95154			15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,926.53000		5.92653	5,521.28000	5.52128	5,926.530		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,471.04000		7.47104	7,928.67000	7.92867	7,471.040		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,964.56000		5.96456	5,557.57000	5.55757	5,964.560		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,423.89000		7.42389	7,879.78000	7.87978	7,423.890		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,002.73000		6.00273	5,593.99000	5.59399	6,002.730		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,376.96000		7.37696	7,831.10000	7.83110	7,376.960		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			274.71528	274.71528		273.37494	273.37494				0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	5,274.72000	5.27472		6,615.06000	6.61506		5,274.720		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	5,284.72000	5.28472		6,625.06000	6.62506		5,284.720		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	5,294.72000	5.29472		6,635.06000	6.63506		5,294.720		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			5.19299	107.21083		5.16985	107.23613			1.92	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	143.07000	0.14307		152.99000	0.15299		143.070		1.88	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	585.02000	0.58502		569.64000	0.56964		585.020		1.88	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	146.40000	0.14640		156.46000	0.15646		146.400		1.88	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	577.35000	0.57735		562.11000	0.56211		577.350		1.88	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	149.79000	0.14979		159.99000	0.15999		149.790		1.89	0	0.00

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 07/11/2013	Bond Future	4.81	Put	569.74000		0.56974		554.64000	0.55464	569.740	1.89	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.16178		104.20988		5.13170	104.23545		1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	458.68000		0.45868		473.71000	0.47371	458.680	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	392.24000		0.39224		381.70000	0.38170	392.240	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	463.14000		0.46314		478.25000	0.47825	463.140	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	388.21000		0.38821		377.75000	0.37775	388.210	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	467.88000		0.46788		483.07000	0.48307	467.880	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	384.46000		0.38446		374.08000	0.37408	384.460	1.61	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.01070		105.63733		4.96755	105.66341		1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	355.52000		0.35552		368.07000	0.36807	355.520	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	519.38000		0.51938		505.85000	0.50585	519.380	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	515.98000		0.51598		502.51000	0.50251	515.980	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	358.18000		0.35818		370.79000	0.37079	358.180	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	360.86000		0.36086		373.52000	0.37352	360.860	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	512.60000		0.51260		499.18000	0.49918	512.600	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.56519		102.69242		4.49210	102.71894		0.90	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	504.40000		0.50440		521.42000	0.52142	504.400	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	242.24000		0.24224		232.74000	0.23274	242.240	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	506.62000		0.50662		523.67000	0.52367	506.620	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	240.85000		0.24085		231.38000	0.23138	240.850	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	508.83000		0.50883		525.93000	0.52593	508.830	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	239.46000		0.23946		230.04000	0.23004	239.460	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			202.59817		202.59817		201.69021	201.69021			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	6,391.83000		6.39183		7,299.79000	7.29979	6,391.830		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	6,401.83000		6.40183		7,309.79000	7.30979	6,401.830		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	6,411.83000		6.41183		7,319.79000	7.31979	6,411.830		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			6.95680		105.59942		7.02630	105.36287		5.60	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	26.37000		0.02637		21.15000	0.02115	26.370	5.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,384.15000		4.38415		4,615.48000	4.61548	4,384.150	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	73.42000		0.07342		60.11000	0.06011	73.420	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,433.43000		3.43343		3,656.67000	3.65667	3,433.430	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	75.95000		0.07595		62.23000	0.06223	75.950	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,400.53000		3.40053		3,623.36000	3.62336	3,400.530	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	78.55000		0.07855		64.42000	0.06442	78.550	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,367.72000		3.36772		3,590.14000	3.59014	3,367.720	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,369.90000		103.36990		103,133.35000	103.13335	103,369.900	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			7.09603		106.98519		7.17129	106.74548		5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	254.90000		0.25490		224.20000	0.22420	254.900	5.06	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,990.94000		3.99094		4,199.95000	4.19995	3,990.940	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	355.76000		0.35576		315.23000	0.31523	355.760	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,461.10000		3.46110		3,660.28000	3.66028	3,461.100	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	361.82000		0.36182		320.73000	0.32073	361.820	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,434.09000		3.43409		3,632.71000	3.63271	3,434.090	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	367.97000		0.36797		326.30000	0.32630	367.970	5.06	0.00	0	0.00

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 06/02/2014	Bond Future	6.16	Put	3,407.18000		3.40718		3,605.22000	3.60522	3,407.180	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.22894		104.28900		7.31065	104.04616		5.10	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	316.55000		0.31655		283.96000	0.28396	316.550	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,868.06000		4.86806		5,078.31000	5.07831	4,868.060	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	320.95000		0.32095		287.99000	0.28799	320.950	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,841.08000		4.84108		5,050.96000	5.05096	4,841.080	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	325.41000		0.32541		292.06000	0.29206	325.410	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,814.16000		4.81416		5,023.65000	5.02365	4,814.160	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,970.89000		1.97089		1,842.32000	1.84232	1,970.890	5.09	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,463.31000		1.46331		1,577.58000	1.57758	1,463.310	5.09	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.37400		105.73486		7.46323	105.48875		4.87	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,828.31000		1.82831		1,713.10000	1.71310	1,828.310	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,060.67000		2.06067		2,191.57000	2.19157	2,060.670	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,841.82000		1.84182		1,726.04000	1.72604	1,841.820	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,046.48000		2.04648		2,176.81000	2.17681	2,046.480	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,855.37000		1.85537		1,739.04000	1.73904	1,855.370	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,032.35000		2.03235		2,162.13000	2.16213	2,032.350	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			9.03141		97.25187		9.12925	96.35365			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,400.70000		3.40070		2,502.48000	2.50248	3,400.700		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	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,487.84000		3.48784		2,589.62000	2.58962	3,487.840		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	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,574.84000		3.57484		2,676.62000	2.67662	3,574.840		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	0.00
R2037	On 06/02/2014	Bond Future			9.12658		94.27136		9.22754	93.36123			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,170.35000		2.17035		1,260.22000	1.26022	2,170.350		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	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,257.78000		2.25778		1,347.65000	1.34765	2,257.780		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	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,345.07000		2.34507		1,434.94000	1.43494	2,345.070		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	0.00
R2037	On 08/05/2014	Bond Future			9.22078		95.56292		9.32491	94.64054			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,317.22000		1.31722		394.84000	0.39484	1,317.220		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,404.42000		1.40442		482.04000	0.48204	1,404.420		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,491.48000		1.49148		569.10000	0.56910	1,491.480		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.19255		106.53618		7.25605	106.26356		7.50	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	150.02000		0.15002		128.20000	0.12820	150.020		7.34	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,121.81000		4.12181		4,372.61000	4.37261	4,121.810		7.34	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	154.68000		0.15468		132.26000	0.13226	154.680		7.34	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,081.45000		4.08145		4,331.65000	4.33165	4,081.450		7.34	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	159.46000		0.15946		136.43000	0.13643	159.460		7.34	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,041.23000		4.04123		4,290.82000	4.29082	4,041.230		7.34	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	874.62000		0.87462		780.37000	0.78037	874.620		7.46	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,706.68000		1.70668		1,885.05000	1.88505	1,706.680		7.46	0	1,270.00
R204	On 06/02/2014	Bond Future			7.31074		103.90420		7.37827	103.62795		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	587.01000		0.58701		533.19000	0.53319	587.010		7.22	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,445.79000		4.44579		4,668.22000	4.66822	4,445.790		7.22	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	595.91000		0.59591		541.43000	0.54143	595.910		7.22	0	0.00

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 06/02/2014	Bond Future	6.40	Put	4,411.84000		4.41184		4,633.61000	4.63361	4,411.840	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	604.91000		0.60491		549.76000	0.54976	604.910	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,378.01000		4.37801		4,599.11000	4.59911	4,378.010	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.42820		105.32742		7.50017	105.04756		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	599.82000		0.59982		552.14000	0.55214	599.820	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,186.27000		6.18627		6,418.45000	6.41845	6,186.270	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	607.06000		0.60706		558.90000	0.55890	607.060	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,151.96000		6.15196		6,383.66000	6.38366	6,151.960	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	614.36000		0.61436		565.73000	0.56573	614.360	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,117.72000		6.11772		6,348.95000	6.34895	6,117.720	7.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.55284		102.75613		7.62977	102.47245		7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,556.70000		2.55670		2,424.37000	2.42437	2,556.700	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,974.55000		2.97455		3,125.90000	3.12590	2,974.550	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,574.68000		2.57468		2,441.75000	2.44175	2,574.680	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,955.42000		2.95542		3,106.17000	3.10617	2,955.420	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,592.74000		2.59274		2,459.20000	2.45920	2,592.740	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,936.38000		2.93638		3,086.52000	3.08652	2,936.380	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			7.51579		101.05504		7.59438	100.67623		9.66	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	276.64000		0.27664		232.37000	0.23237	276.640	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,366.94000		4.36694		4,701.48000	4.70148	4,366.940	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	283.70000		0.28370		238.46000	0.23846	283.700	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,323.24000		4.32324		4,656.81000	4.65681	4,323.240	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	290.91000		0.29091		244.68000	0.24468	290.910	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,279.73000		4.27973		4,612.31000	4.61231	4,279.730	9.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.63118		98.74203		7.71400	98.35819		9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	716.63000		0.71663		641.00000	0.64100	716.630	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,456.33000		5.45633		5,764.54000	5.76454	5,456.330	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	726.72000		0.72672		650.23000	0.65023	726.720	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,417.22000		5.41722		5,724.57000	5.72457	5,417.220	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	736.93000		0.73693		659.56000	0.65956	736.930	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,378.27000		5.37827		5,684.74000	5.68474	5,378.270	9.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.74824		100.09467		7.83564	99.70570		9.33	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	705.53000		0.70553		641.52000	0.64152	705.530	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,968.99000		7.96899		8,293.95000	8.29395	7,968.990	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	713.47000		0.71347		648.87000	0.64887	713.470	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,928.27000		7.92827		8,252.64000	8.25264	7,928.270	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	721.49000		0.72149		656.29000	0.65629	721.490	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,887.65000		7.88765		8,211.42000	8.21142	7,887.650	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.87135		97.84193		7.96379	97.44768		9.35	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,083.39000		3.08339		2,902.22000	2.90222	3,083.390	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,862.54000		3.86254		4,075.62000	4.07562	3,862.540	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,103.45000		3.10345		2,921.51000	2.92151	3,103.450	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,839.44000		3.83944		4,051.75000	4.05175	3,839.440	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,123.59000		3.12359		2,940.87000	2.94087	3,123.590	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,816.44000		3.81644		4,027.97000	4.02797	3,816.440	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

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/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.63145		95.88066		7.71481	95.43214		10.89	0.00	0	14,354.00
R208	On 07/11/2013	Bond Future	6.79	Call	260.18000		0.26018		212.96000	0.21296	260.180	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,937.53000		4.93753		5,338.83000	5.33883	4,937.530	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	267.45000		0.26745		219.10000	0.21910	267.450	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,887.57000		4.88757		5,287.74000	5.28774	4,887.570	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	274.89000		0.27489		225.38000	0.22538	274.890	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,837.83000		4.83783		5,236.84000	5.23684	4,837.830	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,296.96000		1.29696		1,123.61000	1.12361	1,296.960	10.83	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,009.57000		2.00957		2,284.74000	2.28474	2,009.570	10.83	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.73708		97.13886		7.82431	96.68440		10.58	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	760.79000		0.76079		673.51000	0.67351	760.790	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,151.82000		6.15182		6,519.00000	6.51900	6,151.820	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	771.84000		0.77184		683.53000	0.68353	771.840	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,106.96000		6.10696		6,473.11000	6.47311	6,106.960	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	783.02000		0.78302		693.67000	0.69367	783.020	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,062.27000		6.06227		6,427.38000	6.42738	6,062.270	10.37	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.83905		95.07245		7.93038	94.61195		10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	676.21000		0.67621		606.27000	0.60627	676.210	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,925.41000		8.92541		9,315.97000	9.31597	8,925.410	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	684.53000		0.68453		613.87000	0.61387	684.530	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,877.72000		8.87772		9,267.56000	9.26756	8,877.720	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,830.12000		8.83012		9,219.25000	9.21925	8,830.120	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	692.92000		0.69292		621.55000	0.62155	692.920	10.25	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.94442		96.39054		8.04017	95.92374		9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,237.08000		3.23708		3,020.85000	3.02085	3,237.080	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,995.94000		3.99594		4,246.51000	4.24651	3,995.940	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,259.98000		3.25998		3,042.74000	3.04274	3,259.980	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,969.47000		3.96947		4,219.03000	4.21903	3,969.470	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,282.97000		3.28297		3,064.71000	3.06471	3,282.970	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,943.13000		3.94313		4,191.67000	4.19167	3,943.130	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			8.86693		75.44612		8.96460	74.69823		22.56	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,906.11000		1.90611		1,632.96000	1.63296	1,906.110	22.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,610.04000		3.61004		4,084.78000	4.08478	3,610.040	22.42	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,371.38000		2.37138		2,050.84000	2.05084	2,371.380	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,968.81000		2.96881		3,396.16000	3.39616	2,968.810	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,406.92000		2.40692		2,082.96000	2.08296	2,406.920	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,926.27000		2.92627		3,350.20000	3.35020	2,926.270	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,442.77000		2.44277		2,115.37000	2.11537	2,442.770	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,884.16000		2.88416		3,304.65000	3.30465	2,884.160	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,305.31000		4.30531		3,830.65000	3.83065	4,305.310	22.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	1,438.09000		1.43809		1,711.32000	1.71132	1,438.090	22.72	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,047.82000		5.04782		4,528.22000	4.52822	5,047.820	22.81	0.00	0	0.00



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	9.40	Put	1,104.88000		1.10488		1,333.17000	1.33317	1,104.880	22.81	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	919.96000		0.91996		1,120.62000	1.12062	919.960	22.87	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,565.93000		5.56593		5,018.70000	5.01870	5,565.930	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,646.36000		6.64636		6,050.26000	6.05026	6,646.360	23.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	627.27000		0.62727		779.06000	0.77906	627.270	23.00	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.95377		76.43617		9.05433	75.67842		22.24	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,906.00000		2.90600		2,619.82000	2.61982	2,906.000	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,155.79000		6.15579		6,627.36000	6.62736	6,155.790	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,935.78000		2.93578		2,647.48000	2.64748	2,935.780	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,104.44000		6.10444		6,573.89000	6.57389	6,104.440	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,965.72000		2.96572		2,675.30000	2.67530	2,965.720	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,053.39000		6.05339		6,520.72000	6.52072	6,053.390	21.98	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.03727		74.33785		9.14077	73.56986		22.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,857.22000		11.85722		12,434.62000	12.43462	11,857.220	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,983.01000		1.98301		1,792.42000	1.79242	1,983.010	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,002.49000		2.00249		1,810.41000	1.81041	2,002.490	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,786.04000		11.78604		12,361.95000	12.36195	11,786.040	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,022.09000		2.02209		1,828.53000	1.82853	2,022.090	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,715.12000		11.71512		12,289.55000	12.28955	11,715.120	21.93	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.12100		75.36857		9.22754	74.59000		21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,939.31000		5.93931		5,546.93000	5.54693	5,939.310	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,540.01000		6.54001		6,926.20000	6.92620	6,540.010	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,973.60000		5.97360		5,579.75000	5.57975	5,973.600	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,499.72000		6.49972		6,884.44000	6.88444	6,499.720	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,007.98000		6.00798		5,612.65000	5.61265	6,007.980	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,459.64000		6.45964		6,842.88000	6.84288	6,459.640	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			153.79121		153.79121		152.48841	152.48841			0.00	0	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	6,198.79000		6.19879		7,501.59000	7.50159	6,198.790		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	6,208.79000		6.20879		7,511.59000	7.51159	6,208.790		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	6,218.79000		6.21879		7,521.59000	7.52159	6,218.790		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			128.32229		128.32229		128.32741	128.32741			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	1,667.71000		1.66771		1,662.59000	1.66259	1,667.710		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	1,677.71000		1.67771		1,672.59000	1.67259	1,677.710		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	1,687.71000		1.68771		1,682.59000	1.68259	1,687.710		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			129.16806		129.16806		128.06088	128.06088			0.00	0	21,791.00

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	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	3,821.94000	3.82194	4,929.12000	4.92912	3,821.940			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	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	3,831.94000	3.83194	4,939.12000	4.93912	3,831.940			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	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	3,841.94000	3.84194	4,949.12000	4.94912	3,841.940			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.74170	86.00479		8.84464	85.20445		19.55	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,067.42000	2.06742	1,754.63000	1.75463	2,067.420		19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,267.29000	3.26729	3,754.84000	3.75484	3,267.290		19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,100.97000	2.10097	1,784.47000	1.78447	2,100.970		19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,220.98000	3.22098	3,704.82000	3.70482	3,220.980		19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,134.98000	2.13498	1,814.76000	1.81476	2,134.980		19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,175.25000	3.17525	3,655.37000	3.65537	3,175.250		19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.83749	87.13344		8.94370	86.32259		20.19	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,652.98000	2.65298	2,375.27000	2.37527	2,652.980		19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,020.29000	7.02029	7,553.43000	7.55343	7,020.290		19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,680.91000	2.68091	2,401.04000	2.40104	2,680.910		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,965.54000	6.96554	7,496.52000	7.49652	6,965.540		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,709.03000	2.70903	2,427.00000	2.42700	2,709.030		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,911.09000	6.91109	7,439.91000	7.43991	6,911.090		19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.92599	84.78816		9.03546	83.96629		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,911.94000	1.91194	1,719.15000	1.71915	1,911.940		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,515.95000	12.51595	13,145.03000	13.14503	12,515.950		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,930.53000	1.93053	1,736.24000	1.73624	1,930.530		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,444.84000	12.44484	13,072.42000	13.07242	12,444.840		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,949.25000	1.94925	1,753.46000	1.75346	1,949.250		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,373.98000	12.37398	13,000.06000	13.00006	12,373.980		19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.01630	85.96367		9.12921	85.13043		19.80	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,802.82000	5.80282	5,400.67000	5.40067	5,802.820		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,128.58000	7.12858	7,559.67000	7.55967	7,128.580		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,836.58000	5.83658	5,432.88000	5.43288	5,836.580		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,086.33000	7.08633	7,515.87000	7.51587	7,086.330		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,870.44000	5.87044	5,465.18000	5.46518	5,870.440		19.68	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,044.27000	7.04427	7,472.25000	7.47225	7,044.270		19.68	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.02849	75.80164		9.13130	74.99510		22.94	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	192.62000	0.19262	150.40000	0.15040	192.620		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,183.22000	11.18322	11,947.54000	11.94754	11,183.220		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	198.35000	0.19835	155.00000	0.15500	198.350		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,089.80000	11.08980	11,852.99000	11.85299	11,089.800		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	204.21000	0.20421	159.71000	0.15971	204.210		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,996.71000	10.99671	11,758.75000	11.75875	10,996.710		22.50	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.11857	76.79643		9.22455	75.97922		23.71	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,127.16000	4.12716	3,749.60000	3.74960	4,127.160		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	5,139.30000	5.13930	5,578.95000	5.57895	5,139.300		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,162.69000	4.16269	3,782.91000	3.78291	4,162.690		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,095.27000	5.09527	5,532.70000	5.53270	5,095.270		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,198.38000	4.19838	3,816.37000	3.81637	4,198.380		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	5,051.55000	5.05155	5,486.75000	5.48675	5,051.550		23.61	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	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
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.05931		98.49044		9.16732	97.39910			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	14,030.72000		14.03072		15,122.06000	15.12206	14,030.720		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	13,901.39000		13.90139		14,992.73000	14.99273	13,901.390		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	13,772.32000		13.77232		14,863.66000	14.86366	13,772.320		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.15090		99.78294		9.26239	98.67722			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	613.79000		0.61379		1,719.51000	1.71951	613.790		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	512.52000		0.51252		1,618.24000	1.61824	512.520		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	411.44000		0.41144		1,517.16000	1.51716	411.440		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,377.66000		19,377.66000		19,306.79000	19,306.79000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,604.75000		19,604.75000		19,540.63000	19,540.63000			0.00	0	0.00

**Total for Derivatives :** **1,083,027,775.20**    **102,572**    **2 804 298.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.24417			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.79500		107.97686		6.79500	107.95725			3,397,500,000.00	500,000	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.88082			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.37500		103.76523		8.37500	103.74210			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.39957			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.51155			0.00	80,000,000	25,000,000.00
AB013	On 21/11/2018	Spot Bond			9.24000		98.84106		9.24000	98.81680			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.14500		105.18508		7.14500	105.16502			7,145,000,000.00	1,000,000	5,124,000.00
AB07	On 07/03/2014	Spot Bond			6.33500		101.39082		6.33500	101.37373			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.83311			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.64500		108.80624		8.64500	108.78123			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	99.88507			0.00	0	0.00
ABCPi2	On 20/09/2014	Spot Bond			0.82000		133.36045		0.82000	133.34451			1,640,000,000.00	2,000,000	4,000,000.00
ABCPi3	On 07/12/2023	Spot Bond			2.49000		128.54425		2.49000	257.23600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39625				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.34078				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56500				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98281				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.98206				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.98143				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.40500	105.75671	7.40500	105.73547				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.88324				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.93500	106.94947	6.93500	106.92966				0.00	0	88,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.48626				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69831				0.00	0	2,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40554				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.35457				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.47486				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.83103				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.85518				0.00	20,000,000	10,000,000.00
ABL8A	On 19/09/2013	Spot Bond	6.03500	106.46479	6.03500	99.95042				0.00	0	607,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95341				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.44296				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45007				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000	131.69273	5.27000	131.66130				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.16000	122.79691	3.16000	122.77431				0.00	0	1,800,000.00
ABLI04	On 11/10/2016	Spot Bond	2.77000	116.78587	2.77000	116.76573				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000	98.36773	4.42000	98.34649				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.11500	102.68333	6.11500	98.91406				0.00	0	1,750,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.94500	113.53647	10.94500	113.50360				0.00	0	1,335,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.97352			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.93338			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.03946			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.22559			0.00	0	3,200,000.00
ABLS11	On 29/06/2019	Spot Bond	4.07000		109.64412		4.07000	109.62138			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		37.40905		100.00000	37.31743			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.23000		160.94144		2.23000	160.91602			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		152.97946		2.76000	152.95312			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.26000		162.38118		2.26000	162.35540			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.38000		160.28142		2.38000	160.25546			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.94125		71.62528		7.94125	71.60087			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.94125		71.62528		7.94125	71.60087			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	89.41000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.87290			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	90.54000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	85.71000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	85.46000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.26420			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.10750			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.93000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.47500		104.79632		6.47500	104.77808			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.91000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	86.87000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.96000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.32000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40700			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.93500	112.10841		6.93500	112.08730			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18448			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	84.42000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.95000	91.13959		2.95000	96.73177			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.03000	96.18171		3.03000	140.24436			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.98000	108.05836		2.98000	183.10189			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	83.42000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.52000	89.42216		9.52000	89.45916			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	90.94000			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	105.27209			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.65000			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		9.68000	107.72539		9.68000	108.51798			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		9.62500	108.78449		9.62500	108.94294			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.82500	91.57937		8.82500	91.86144			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.01000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.72000	106.63655		9.72000	108.21045			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		100.00000	12.59718		100.00000	12.57282			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.24500	106.04460		8.24500	106.02131			0.00	0	306,000.00
ABS5	On 01/05/2015	Spot Bond		6.74500	105.47451		6.74500	105.45549			0.00	0	40,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.86000	99.11443		8.86000	99.09096			0.00	0	315,000.00
ABS7	On 11/09/2026	Spot Bond		9.88000	92.33662		9.88000	92.31203			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.39500	104.43378		7.39500	104.41318			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.52000	127.83770		1.52000	127.81996			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.30000	130.52916		2.30000	261.20943			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.35556		0.76000	125.06979			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.26500	119.97148		2.26500	122.36195			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.54698		100.00000	35.46087			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.09500	104.27252		11.09500	104.24142			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.67362			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.78838		100.00000	1.78405			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69182			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.94931			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.93130			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.93195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65542			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.75422		11.00000	58.73742			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.48496			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.51341			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	99.92333			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91920			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91023			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92320			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92050			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91931			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00288			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00288			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00909			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92539			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00909			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99667			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.60583			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92684			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.92819			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.81465			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.92819			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.92217			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.91925			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.91815			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.92033			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.93357			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.92540			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.31500	105.54230		9.31500	103.11461			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.93203			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20500	101.78741		7.20500	101.76784			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87671			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.05342			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.79843			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	100.92940			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.93504			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	99.92316			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.50594			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.50594			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.92940			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.38641			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.92584			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.92649			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.05551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.27230			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.05602			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.57525			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.74082			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.02178			0.00	20,000,000	10,000,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.53907			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81275			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.92285			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.93610			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.93728			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92476			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.65675			0.00	6,400,000	3,200,000.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93342			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93525			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93171			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92497			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92874			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93310			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93192			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		99.91870		10.23000	99.89161			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.93057			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93257			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.90414			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	112.20423			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.93207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond		9.31500	104.47917	9.31500	104.45319			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.92523			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	108.27411	1.75000	108.38001			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	99.93203			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.93163			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.92243			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	99.91970			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	99.92517			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.92660			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	99.92025			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	99.92298			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.91696			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.29877			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	99.91916			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.43669			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.92025			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	99.92705			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.92232			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	99.92091			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.93820			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond		0.00000	100.00000	0.00000	99.93756			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.93241			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.93080			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.92067			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	99.91718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.92189			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91182			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91149			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.31917			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.91532			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.91532			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	99.92735			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.92812			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.87137			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.45461			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92605			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92572			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.92243			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92725			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.84259			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95516			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.08832			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.91250	100.00000	100.00000	5.89817			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.45648			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50860			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.54327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.09583			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.21831			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.38148			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.06228			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.88000		99.68332		7.88000	99.66144			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.40459			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.65525			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.28500		101.32773		8.28500	101.30501			0.00	0	200,000.00
AIR02	On 30/04/2023	Spot Bond	9.32000		119.22143		9.32000	119.19176			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		46.87308		100.00000	46.75952			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.01500		108.84407		7.01500	108.82333			0.00	0	7,300,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		44.73957		100.00000	44.63119			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.94601		100.00000	15.91072			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.28000		145.65941		3.28000	145.63230			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.77000		100.72290		4.77000	126.85825			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.06802			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.10674			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11132			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.06429			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48598			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78500		108.57934		8.78500	108.55384			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07586			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.98046			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		97.90173		100.00000	97.64611			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.80587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.12000	113.85245		7.12000	113.83068			0.00	0	252,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61610			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.48000	100.88629		6.48000	100.88628			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.46057			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.91500	105.79486		6.91500	105.77521			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.69500	108.72173		8.69500	108.69645			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77029			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.86716	106.37499		10.86716	104.70295			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.79851	103.69022		10.79851	103.08862			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.84646	103.54248		10.84646	103.00855			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.09150			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.88787	103.28566		10.88787	102.90731			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.82506	102.38067		11.82506	102.32806			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.14407			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.14407			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.14414			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.11716	102.11302		11.11716	102.18056			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.03329	104.85194		11.03329	102.98462			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.79851	103.69022		10.79851	103.08862			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.98864	103.65431		10.98864	103.14731			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.20522	96.01994		10.20522	102.43815			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.02846			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.01843			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.01843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.90322				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00407				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.47144		102.36481	10.47144	102.28096				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.47000		101.28419	11.47000	101.19117				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		66.53603	10.22500	98.41770				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	101.43983				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.82883				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.26325	12.22500	101.96351				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.98701				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.18500		63.11888	11.18500	98.51629				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.92417				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.97654				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.97654				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	101.89903				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.43144				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.86716		106.87632	13.86716	105.29912				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.16371		103.75921	15.16371	103.73115				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05087		103.53979	14.05087	103.28405				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	102.65640				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000	0.00000	102.65640				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000	0.00000	102.65640				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000	0.00000	102.76084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.24029	100.00000	10.22086				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.63734	100.00000	22.58251				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.60253	100.00000	20.55261				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.71761	100.00000	12.68681				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.71761	100.00000	12.68681				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.37619	100.00000	15.33894				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.32321	100.00000	13.29093				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		71.00522	100.00000	70.87051				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.95115				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.14427				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.19680				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.20000		104.19891	2.20000	167.56610				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000		94.86401	8.24000	137.95150				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000		96.17642	8.24000	138.27382				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500		99.21378	8.62500	99.19089				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.87588				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.54072				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	100.79756				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.13617				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.92970				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		56.41632	100.00000	56.27965				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.87500	100.53391		7.87500	100.51281			5,906,250,000.00	750,000	3,750,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03255			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01566			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03852			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11472			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19088			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40372			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83202			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87765			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89720			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90371			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.98187			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08598			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.19134		100.00000	6.17635			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.19134		100.00000	6.17635			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.29500	101.55288		8.29500	101.53009			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.52459		100.00000	5.51106			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.52459		100.00000	5.51106			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.16000	104.57277		6.16000	104.55553			0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.93948			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.49267			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.90163			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.41718			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.40602			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.47977			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.40211			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.42513			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.46691			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.64002			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.92647			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.92550			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		12.09556		100.00000	12.06627			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.73500		111.53482		6.73500	111.51474			0.00	0	531,000.00
CBL08	On 02/11/2016	Spot Bond	9.34500		117.89126		9.34500	117.86200			0.00	0	232,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.37372			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.62944			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.04500		107.19931		9.04500	107.17355			0.00	0	6,985,000.00
CBL12	On 06/09/2018	Spot Bond	11.09500		101.17749		11.09500	101.14732			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.21099			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.34500		102.25311		11.34500	102.22246			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.80142			0.00	20,000,000	10,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.23500		103.73155		9.23500	103.70610			0.00	0	171,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.62948			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.78500		97.69993		11.78500	97.66954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.85416				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.99977				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.74620				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.15000	95.24526	10.15000	95.21964				0.00	0	31,000.00
CCT01	On 23/06/2023	Spot Bond	10.07000	118.22975	10.07000	118.19801				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.92000	114.08661	9.92000	114.05643				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.32000	112.87388	9.32000	112.84548				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19824				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.59500	106.62876	11.59500	106.59611				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.74341				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.14483				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.01109				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.31379				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.22836				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.36563				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.92327				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.91314				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.93087				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.93464				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.96666				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92710				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.65500	106.99130	10.65500	99.88337				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.23500	104.99893	8.23500	99.90984				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.90428				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.10067				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.69667				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	64.27892	100.00000	64.12320				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	64.27892	100.00000	64.12320				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	64.27892	100.00000	64.12320				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.92323				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.27892	100.00000	64.12320				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41863				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00015				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.11248	10.11000	102.08511				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00015				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29674				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	104.90315				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.18639	2.76000	112.01742				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	108.96443	3.14000	111.87722				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.38038	8.25000	100.35796				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00015				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00015				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.80823	3.10000	111.48754				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.79932	2.40000	111.48116				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.88726				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.89433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.15088			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.16707			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.99500	104.95957		7.99500	104.93708			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.21373			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.19546			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06841			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07664			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.04500	105.14359		8.04500	105.12092			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.04500	105.14359		8.04500	105.12092			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	8.09500	103.98277		8.09500	103.96023			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92107			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91179			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.07651			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.07651			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	69.41140		100.17539	69.24298			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00019			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.60039			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91997			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38099			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.40761			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.59773		9.35000	100.57276			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.59773		9.35000	100.57276			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.38206				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.04456				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.64499				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00006				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.63204				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83052				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83052				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83052				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83052				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.83052				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.82569				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81746				0.00	1,000,000	2,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81746				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81746				0.00	0	2,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81746				0.00	0	3,000,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81746				0.00	2,000,000	2,000,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81611				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.11500	102.05181	9.11500	102.02710				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.90670				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.48434				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.89996				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90875				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.59403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89264			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92353			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92408			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92706			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.45814			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46629			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46610			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92728			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.15451			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13342			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.88046			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.43644			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.92627			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91369			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91369			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91369			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91369			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.67045			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.32667			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78655			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78655			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78924			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69219			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78924			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91493			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69224			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69224			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69364			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	101.67842			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	100.70113			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.80000	94.93887		10.80000	95.99776			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.32000	91.08485		11.32000	92.69731			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60977			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.90963			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.68348			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05173			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.01374			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.66624		8.80500	103.30822			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92189			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06339			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	99.91784			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.91620			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	99.90985			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.91532			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87814			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87814			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87814			0.00	0	7,200,000.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.91037			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88793			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.96519			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10821			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	100.32668			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.60893		7.01000	37.22266			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.18843			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		8.62500	99.21378		8.62500	127.15744			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.24000	31.44572		8.24000	137.95150			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.24000	31.83696		8.24000	138.27382			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.37274			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.24767			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38997			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38997			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.91996			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.92605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92490			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92025			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05173			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92834			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.54500		108.76648		8.54500	105.29797			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.69500		103.69354		8.69500	103.66944			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.06000		116.53711		10.06000	116.50586			0.00	0	314,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.99500		108.57841		7.99500	108.55516			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65000		105.77184		9.65000	105.74476			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.11000		98.11539		10.11000	98.08895			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.97000		99.10901		10.97000	99.08009			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.97000		91.75135		10.97000	91.72458			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33203			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.35803			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.25832			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82458			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.40340			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.80918			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51000		93.09657		12.51000	91.99758			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.80835		100.00000	10.77423			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.80275			0.00	5,000,000	5,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.97000		98.35871		7.97000	99.48367			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.71151			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.88176			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.95135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.98383			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.08607			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.88139			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.77500	124.10043		6.77500	124.07784			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.27500	106.77709		8.27500	106.75357			48,258,120,175.00	5,831,797	37,645,000.00
DV23	On 27/02/2023	Spot Bond		8.76000	108.41551		8.76000	108.39026			290,043,600.00	33,110	80,300,110.00
E170	On 01/08/2020	Spot Bond		7.94500	130.68640		7.94500	130.65873			3,972,500,000.00	500,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	107.32960			0.00	15,000,000	5,000,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33947			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.36797			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.38657			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.98299			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81587		0.10000	130.44180			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.39000	111.08904		2.46000	110.13715			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.51000	97.11928		2.51000	97.10325			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.55000	98.22242		2.55000	96.79030			0.00	0	130,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.55000	106.43878		9.55000	106.41180			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.40000	107.15465		9.40000	107.12747			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.02000	103.88387		10.02000	103.85626			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.58500	92.52639		10.58500	96.47869			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50189			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.64110			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36596			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39911			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		100.00000	48.56511		100.00000	100.00000			23,000,000,000,000.00	230,000,000	230,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		51.95886	100.00000	51.83161				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		84.98845	100.00000	84.79263				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		68.49171	100.00000	68.49170				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		88.64539	100.00000	88.43632				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		83.14191	100.00000	100.00000				35,000,000,000,000.00	350,000,000	350,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.39992	3.00000	128.37704				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.95500		105.81075	10.95500	105.78008				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.60591				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.14152				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.45235				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.70500		85.18185	9.70500	99.97409				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.58558				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.53631				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.52184				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.59695				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.57796				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.49456				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.50980				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.48059				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.50310				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.47608				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.49485				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.43500		102.75265	6.43500	102.73478				0.00	0	3,500,000.00
ES18	On 20/04/2018	Spot Bond	7.49500		110.48978	7.49500	110.46757				3,397,498,490.00	453,302	250,952,428.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.40500	111.63703	8.40500	111.61206				37,676,521,960.00	4,482,632	233,224,000.00
ES26	On 02/04/2026	Spot Bond	8.84500	96.14711	8.84500	96.12437				518,255,085.00	58,593	46,252,000.00
ES33	On 15/09/2033	Spot Bond	9.41500	82.93252	9.51000	82.18173				28,283,460,275.00	3,004,085	901,261,000.00
ES42	On 25/04/2042	Spot Bond	9.79500	89.85688	9.79500	90.96360				391,800,000,000.00	40,000,000	110,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.39076				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.11394				0.00	14,000,000	7,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.82279				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.16007				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	100.31197				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	100.00000	71.52310	100.00000	67.46765				25,600,000,000,000.00	256,000,000	250,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.44857	100.00000	11.42084				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.14116	100.00000	11.11417				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.04500	101.89532	7.04500	101.87584				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.18500	99.21242	9.18500	99.18807				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.09545				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09538				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.04061				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.26226				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.98500	106.82013	10.98500	106.78892				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.23117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond		2.36500	120.66495		2.36500	121.45485			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.33000	130.21329		2.33000	260.57712			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.01000	96.40884		3.01000	140.57561			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.87000	109.80971		2.87000	186.07005			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.20500	111.57656		7.20500	111.55475			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.07900	57.14393		8.07900	56.42788			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.47685		9.50000	35.57224			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.24849		9.73000	34.31748			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	97.88397		100.00000	97.62570			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.80164			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62077			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	100.60273			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.60273			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.32728			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.59202			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90929			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92329			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91445			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	99.93996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.93996		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89016			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88087			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91565			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.63188			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.86787			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91259			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.95174		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89607			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87519			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90635			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89979			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88164			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89049			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87628			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86841			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88197			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88579			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89815			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90012			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87344			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87508			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87956			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87322			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	11.06199	100.09221	11.03517			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.92167			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	99.90944			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.89729			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.55195			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	99.91651			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	99.91547			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.92400			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.91751			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.88853			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.21099			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.01165			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.21099			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.06130			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.91916			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	50.56001	13.22500	50.54194			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.92441			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.16898			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.16898			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.92430			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.88907			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	99.92035			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	3.90500	85.06369		3.90500	87.98771			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.91642			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.91642			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.53634			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60977			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92188			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92397			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.91147			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.90908			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.48310			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.30035			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	100.00000	8.79887		100.00000	0.23694			0.00	0	10,100,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.19848			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.91613			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91675			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.14879			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.28819			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93037			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98926			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60500	117.03643		3.60500	110.82022			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91499			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91402			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.58500	107.14882		3.58500	110.98310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.10000	98.90307	1.10000	118.59307				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.60500	104.22624	3.60500	110.82022				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.08000	104.41279	2.08000	119.85706				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.15000	103.37499	2.15000	123.24763				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12495				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	100.00022				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00023				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.92754				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.91567				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	99.89972				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.90381				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91499				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00018				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91510				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	7.99933	100.00000	9.71083				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.11986	100.00000	9.09107				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.22000	137.82282	4.22000	137.79352				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.61251				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.09168				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.66003				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.57780			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.45069			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.42513			0.00	0	500,000.00
FRS36	On 07/12/2023	Spot Bond		2.84000	124.98293		2.84000	250.10691			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.34000	130.10821		2.34000	260.36677			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.06000	122.80579		3.06000	245.74872			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73500	100.46843		2.73500	118.16446			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.92265			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26500	118.63933		2.26500	118.62053			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17089			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33481			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.79856			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.55740			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.97000	89.26519		2.97000	89.24935			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.74363		104.97509	12.71104			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.58377		101.07593	16.54277			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.26235		100.44759	9.23957			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.04744			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.87592		100.76967	15.83720			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	100.76634			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.70000	96.51269		2.70000	96.49622			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	100.04198			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond		2.62000	94.19748		2.62000	99.97816			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	93.91476		2.65000	99.67801			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.40169			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.54000	128.00792		2.54000	324.60867			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22450			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.76772			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.72031			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.68319			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.37974			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.31663			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.42389			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.79000	102.85585		5.79000	102.83965			30,108,000,000.00	5,200,000	2,500,000.00
FRX15	On 14/03/2015	Spot Bond		6.13500	103.74556		6.13500	103.72824			41,411,250,000.00	6,750,000	4,550,000.00
FRX16	On 15/09/2016	Spot Bond		7.24500	102.04358		7.24500	102.02352			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.74500	102.59811		7.74500	102.57658			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.91500	114.22285		7.91500	114.19862			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.48500	105.46845		8.48500	105.44463			0.00	0	241,000.00
FRX23	On 28/02/2023	Spot Bond		9.45000	89.88222		9.45000	89.85930			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.53000	111.17819		9.53000	111.14992			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.31500	94.15029		10.31500	94.12455			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.50000	80.52813		10.50000	80.50561			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.72856			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.28815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.04500	105.42449		9.04500	105.39901			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	100.70488			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	80.04386		100.00000	79.86871			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.38827			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.63572			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.56286			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.34429			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.25918			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.10255			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.43623			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.90329			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.92479			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.96631			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.01783			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.08931			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	100.12789			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49562			0.00	0	925,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.14180			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20627			0.00	0	200,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.52995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.02046			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.29644			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.86896			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.06967			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.05123			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.81265			0.00	40,000,000	10,000,000.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.79151			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.65959			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	105.68960			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.68960			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.07420			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10182			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58312		103.13484		7.58312	100.23382			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.94831			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.15803			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.93627		103.18150		7.93627	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.28269			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23028			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.38707		103.24636		8.38707	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.46488			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31854			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.03970			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.67728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16708			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30490			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35624			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.08500	109.89947		8.08500	109.87581			0.00	0	29,495,000.00
HWAY23	On 07/12/2023	Spot Bond	2.11000	132.55133		2.11000	265.25748			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000	135.48091		2.09000	265.68800			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.48500	99.06654		9.48500	99.04160			0.00	0	13,104,000.00
HWAY35	On 31/07/2035	Spot Bond	9.48000	99.07984		9.48000	99.05491			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.97000	106.75350		2.01000	106.30697			1,034,250,000,000.00	525,000,000	867,550,000.00
I2038	On 31/01/2038	Spot Bond	2.37000	104.11690		2.37000	104.10011			158,079,000,000.00	66,700,000	499,600,000.00
I2046	On 31/03/2046	Spot Bond	2.51000	100.86310		2.51000	100.97516			0.00	0	200,000.00
I2050	On 31/12/2050	Spot Bond	2.48000	107.13828		2.48000	107.12068			379,936,000,000.00	153,200,000	146,100,000.00
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	7.09500	104.65626		7.09500	104.63611			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28084			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.97473			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.10114			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.37600			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.73000	101.04021		6.73000	101.02217			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.59500	104.32994		7.59500	104.30845			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.39500	105.92479		8.39500	105.90073			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.66000	104.46328		6.66000	104.44459			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.96228			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.47937			0.00	3,000,000	1,500,000.00
IBL26	On 18/08/2014	Spot Bond	4.07000	109.76180		4.07000	109.73908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.41500	102.87130		7.41500	102.85094			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.70756			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.75316			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.92000	105.55594		0.92000	124.42393			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.33500	103.49564		2.33500	121.72617			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.31527			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.24557			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.06500	106.63491		8.06500	106.61188			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16355			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80777			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.54755			0.00	6,000,000	3,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.61500	99.34470		8.61500	99.32180			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.17500	92.15650		9.17500	92.13404			0.00	0	319,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19310			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.14500	86.35804		8.14500	100.31539			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.22500	106.13816		9.22500	100.46760			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78727			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.81287			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.35500	105.17601		7.35500	100.64606			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.39500	104.94128		8.39500	99.89922			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00235		100.00000	0.00235			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.05837		5.00000	102.04460			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.05837		5.00000	102.04460			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.64623		5.00000	100.63273			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.05837		5.00000	102.04460			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.03283		4.00000	100.02189			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.75241			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.65214			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.84036			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	113.11137		9.20000	113.08358			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55567			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55567			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.58564			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.34785		100.00000	7.32986			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.91151			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66940			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.55448			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.09500	99.78124		9.09500	99.75672			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.32542			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.50471			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.09020			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.03721			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.04261		100.00000	4.02999			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000	99.88506		5.25000	99.79903			99,750,000,000.00	19,000,000	19,000,000.00
INA342	On 15/10/2013	Spot Bond	5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA348		On 26/11/2013	Spot Bond		5.45000	98.96561	5.45000	98.87794			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond		5.45000	98.86334	5.45000	98.77586			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond		5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond		5.25000	99.69885	5.25000	99.61315			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		5.35000	99.38815	5.35000	99.30135			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		5.35000	99.28690	5.35000	99.20028			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		5.45000	99.17077	5.45000	99.08274			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.70767			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.57567			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.77627			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.86716	105.22079	10.86716	104.01108			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.86716	102.65991	10.86716	102.48450			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	101.78701			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.15686			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.74830			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.96168	6.50000	102.94368			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	99.91369			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.39721			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.42422			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.42422			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.53084			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.63769			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	94.20048			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.29137			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.10422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.97078			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.95619			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.02127			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10364			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27725			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.44171			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98526			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.16990			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.96740			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.60754			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.20455			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20616			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79224			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79224			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17445			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	85.60337	100.00000	100.00000	85.40837			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.90323			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	87.95181	100.00000	100.00000	87.74038			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	85.48009	100.00000	100.00000	85.28037			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	83.90805	100.00000	100.00000	83.71560			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.25034			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	87.95181	100.00000	100.00000	87.74038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.15903				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.17621				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.10500		105.88238	8.10500	105.85940				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.38500		105.58981	6.38500	105.57177				0.00	0	444,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.03570				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.64500		108.38592	8.64500	108.36100				0.00	0	4,869,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.33207				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.48098				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.85517				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.27500		106.13264	8.27500	106.10913				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.11529				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.21496				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42500		95.48054	3.42500	112.29595				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.19000		91.22670	4.19000	122.51925				0.00	0	1,300,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.59516				0.00	40,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.40563				0.00	40,000,000	20,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.37979				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.07898				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.69109				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.94529				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.01000		86.34606	4.01000	87.08217				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.01000		86.27408	4.01000	93.62414				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.04020				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.72996				0.00	40,000,000	10,000,000.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.42799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09020			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.68500		112.35133		11.68500	112.31667			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.14452			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.19000		90.25855		4.19000	122.51925			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31326			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		99.97124		5.25000	99.88506			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000		97.59358		100.00000	97.33333			1,900,000,000,000.00	19,000,000	19,000,000.00
IVA340	On 03/10/2013	Spot Bond	5.25000		99.77039		5.25000	99.68456			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000		99.67027		5.25000	99.58461			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000		99.56220		5.35000	99.47510			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.35000		99.46060		5.35000	99.37367			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.35000		99.35920		5.35000	99.27246			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.35000		99.25801		5.35000	99.17144			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000		99.14141		5.45000	99.05343			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000		99.03878		5.45000	98.95098			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.45000		98.93637		5.45000	98.84875			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.45000		98.83416		5.45000	98.74673			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		80.93126		100.00000	80.75221			35,100,000,000,000.00	351,000,000	193,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.68430			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.90266			0.00	0	1,000,000.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.90953			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.84940			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28043			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78855			0.00	6,400,000	5,000,000.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.75551			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.54504			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78524			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.45100			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.48847			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.25264			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21392			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22291			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.24091			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15993			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.09380			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90262			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.66609			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.66471			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	89.75610		100.00000	89.53771			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	81.89697		100.00000	81.71579			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	54.00925		100.00000	53.84063			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	63.39609		100.00000	63.27581			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.92082			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.51389		100.00000	42.41089			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17610			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.33015		100.00000	14.29544			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.24121			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		56.60289	100.00000	56.42617				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.29197				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.06168				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		144.52733	8.62000	144.49419				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.10008				0.00	40,000,000	10,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.34788				0.00	6,100,000	5,400,000.00
LGL02	On 13/08/2017	Spot Bond	8.74500		97.22442	8.74500	97.20181				0.00	0	14,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.79500		67.63243	8.79500	99.20542				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.32500		105.36534	9.32500	100.00475				0.00	0	187,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.07927				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.34500		101.52577	11.34500	101.49516				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.08724				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.04936				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.64288				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.54140				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.18680				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.78601				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.19333				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.62467				0.00	0	350,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.20114				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.06466				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.84033				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.59155				0.00	0	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.15216				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.23328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.53402			0.00	25,000,000	25,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.09124			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09921			0.00	12,400,000	12,100,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.96249			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	91.54450		100.00000	91.32122			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	87.24452		100.00000	87.04163			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	64.22233		100.00000	64.06674			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	52.21431		100.00000	52.08643			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	40.77685		100.00000	40.67807			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	25.89841		100.00000	25.83567			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.53500	105.97224		8.53500	105.94804			0.00	0	1,911,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.05559			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.04686			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.05118			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.85342			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.87573			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.98721			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.34273			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.40981			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.88000	105.75685		7.88000	105.73452			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.60500	104.93030		8.60500	104.90628			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.47500	105.01259		9.47500	104.98618			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MET01		On 15/12/2014	Spot Bond	5.67500	106.59300		5.67500	106.57670			0.00	0	11,600,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93622			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.93352			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.52500	105.76590		9.52500	103.17896			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.24500	102.33841		7.24500	102.31829			0.00	0	25,411,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31617			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.80500	102.53144		8.80500	102.50730			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30236			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.50500	102.44325		8.50500	102.41994			0.00	0	2,007,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.15500	104.99142		6.15500	104.97413			0.00	0	859,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.29500	105.12143		7.29500	105.10096			2,918,000,000.00	400,000	5,200,000.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.45000	107.18255		8.45000	107.15844			0.00	0	825,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.42500	103.27068		5.42500	103.25543			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.26233		100.89771	6.24704			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.34593		100.61875	6.33046			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	100.53700			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.55040			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.55944			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.56925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.57816			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.58248			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.63633			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.69886			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.26257	100.00000	0.26193				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.26257	100.00000	0.26193				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.96000	98.37985	8.96000	98.35642				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.04500	105.06833	7.04500	100.63915				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.23886				0.00	16,920,000	4,230,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18504				0.00	0	500,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.59035				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.12728				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79049				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.75095				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.86774				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.89500	106.76090	6.89500	106.74091				0.00	0	11,900,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36720				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.45500	113.80064	8.45500	113.77462				0.00	0	283,000.00
NBK4		On 28/10/2024	Spot Bond	10.79500	32.00938	10.79500	32.00040				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.34500	107.42055	7.34500	107.39938				0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11786				0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.18193				0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.52000	104.97230	6.52000	104.95399				0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.71051				0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.54500	108.61474	7.54500	108.59289				0.00	0	3,559,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47696				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41044				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.63770				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.37886				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24140				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.26781				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.12449				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25255				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	100.99026				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.08389				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.92255				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28784				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.19777				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.32503				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.15432				0.00	7,000,000	4,500,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.29351				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.61519				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.92998				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93431				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31685				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.93695			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.93360			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.93366			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.04500		104.52589		8.04500	104.50349			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.13930			0.00	70,000,000	25,000,000.00
NED6	On 20/09/2013	Spot Bond	4.93500		104.87746		4.93500	99.94594			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.93500		102.06028		5.93500	102.04407			0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08075			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.89500		116.79375		11.89500	116.75708			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.57860			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.43288			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.28260			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.35000		157.94801		2.35000	157.92256			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.57500		105.33010		8.57500	105.30608			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.05966			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.49710			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.49710			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.20500		106.81763		9.20500	106.79122			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43779			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.75939			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.41487			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.41073			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.42769			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.40500		106.79444		9.40500	107.95969			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.44467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.42774			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.43784			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.60500		106.77159		9.60500	106.74405			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.47175			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.45145			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.44461			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.57276			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.53166			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.45814			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.14500		136.46527		4.14500	136.43656			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.54500		107.07527		6.54500	107.05653			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.27500		120.14966		8.27500	120.12304			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.73000		126.46007		8.73000	126.43071			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.24500		163.45132		2.24500	163.42544			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.30000		127.37019		9.30000	127.33856			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.10059			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.07120			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.15995			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.83845			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.75614			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87651			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.40147			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.51701			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.09221		100.00000	16.05323			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		21.56496		100.00000	21.51271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond		6.32500	108.52317		6.32500	108.50472			0.00	0	8,385,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.65054		100.00000	9.62716			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.15000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	33.12782		100.00000	33.04756			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.93502			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04808			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20630			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.50995			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36390			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54849			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45950			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	6,800,000	6,400,000.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.83599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.86262			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.87460			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.90123			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.01564			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.04223			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56916			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93433			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.09500	107.11527		6.09500	107.09751			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.55500	94.69681		5.55500	94.68248			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.04000	38.04607		8.04000	38.03788			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.05500	113.86532		6.09500	113.76581		56,406,768,849,270.00	9,315,733,914	16,105,850,000.00	
R158		On 15/09/2015	Spot Bond	6.09500	113.78467		6.09500	113.76581			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.99500	88.88633		5.99500	88.87183			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.09500	120.06543		6.09500	120.04553			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.92500	83.95868		5.92500	83.94514			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.13000	121.51644		8.22000	120.67699		104,912,748,618,120.00	12,904,397,124	13,384,076,023.00	
R187P		On 21/12/2026	Spot Bond	7.96000	35.52268		7.96000	35.51511			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.88000	33.21786		7.88000	33.21085			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.78000	272.50995		1.84000	271.14137		44,322,000,000.00	24,900,000	217,604,000.00	
R201		On 21/12/2014	Spot Bond	5.20500	106.35822		5.18500	106.36821		8,083,114,191,870.00	1,552,951,814	1,982,930,945.00	
R202		On 07/12/2033	Spot Bond	2.35000	200.97157		2.38000	200.04224		241,586,251,000.00	102,802,660	1,418,436,079.00	
R2023		On 28/02/2023	Spot Bond	7.82000	99.89600		7.91000	99.28510		25,584,788,520,340.00	3,271,712,087	6,350,056,000.00	
R203		On 15/09/2017	Spot Bond	6.88000	104.75962		6.94500	104.51011		26,233,599,719,200.00	3,813,023,215	5,402,949,253.00	
R2037		On 31/01/2037	Spot Bond	9.07000	95.59680		9.07000	95.57376		19,273,750,000,000.00	2,125,000,000	1,898,800,000.00	
R204		On 21/12/2018	Spot Bond	7.12500	105.68894		7.18500	105.40352		25,746,452,542,875.00	3,613,537,199	5,938,709,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.11000	96.63454		9.11000	96.61076			4,213,449,702,000.00	462,508,200	3,796,393,000.00
R206	On 15/01/2014	Spot Bond		5.27500	101.98139		5.24000	101.97853			474,750,000,000.00	90,000,000	2,138,010,000.00
R207	On 15/01/2020	Spot Bond		7.45000	100.25140		7.52500	99.86141			33,108,410,348,700.00	4,444,081,926	7,838,613,653.00
R208	On 31/03/2021	Spot Bond		7.57000	98.48690		7.65000	98.02803			21,268,735,436,600.00	2,809,608,380	7,263,456,847.00
R209	On 31/03/2036	Spot Bond		8.81500	77.96534		8.91000	77.21243			15,096,216,655,635.00	1,712,560,029	8,992,463,262.00
R210	On 31/03/2028	Spot Bond		2.22000	154.45129		2.29000	153.13700			13,861,680,000.00	6,244,000	293,387,155.00
R211	On 31/01/2017	Spot Bond		0.22000	127.29209		0.22000	127.27894			2,979,900,000.00	13,545,000	305,545,000.00
R212	On 31/01/2022	Spot Bond		1.65000	128.13104		1.76500	127.01454			416,229,000,000.00	252,260,000	1,418,587,781.00
R213	On 28/02/2031	Spot Bond		8.68500	85.32085		8.78500	84.51488			22,705,902,745,605.00	2,614,381,433	6,126,571,000.00
R214	On 28/02/2041	Spot Bond		9.07500	74.40634		9.07500	74.38810			24,260,783,372,925.00	2,673,364,559	8,792,935,577.00
R224C	On 15/09/2013	Spot Bond		5.02500	97.54908		5.02500	97.54908			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.04500	97.58561		5.04500	97.57245			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.15500	95.06440		5.15500	95.05103			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.15500	91.33849		6.15500	91.32320			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.99500	88.88633		5.99500	88.87183			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.91500	86.46691		5.91500	86.45298			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.92500	83.95868		5.92500	83.94514			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.22000	98.65958		5.22000	98.64566			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.24000	96.14732		5.24000	96.13373			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.19000	93.75009		5.19000	93.73697			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.06500	90.02063		6.06500	90.00593			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.93500	87.62062		5.93500	87.60662			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.91500	85.14104		5.91500	85.12748			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.97500	82.53842		5.97500	82.52514			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.92000	77.43261		6.92000	77.41822			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	6.97000	74.68915	6.97000	74.67517					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.19000	71.44767	7.19000	71.43388					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.17000	69.03833	7.17000	69.02505					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.15000	66.72313	7.15000	66.71032					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.14000	64.45906	7.14000	64.44670					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.48500	60.85261	7.48500	60.84040					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.46500	58.73952	7.46500	58.72776					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.57000	56.18305	7.57000	56.17164					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.54000	54.26348	7.54000	54.25251					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.51000	52.42467	7.51000	52.41411					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.48000	50.66284	7.48000	50.65267					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.44000	49.02050	7.44000	49.01071					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.40000	47.44973	7.40000	47.44031					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.16000	42.29327	8.16000	42.28403					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.12000	40.81158	8.12000	40.80271					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.08000	39.39698	8.08000	39.38846					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.04000	38.04607	8.04000	38.03788					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.00000	36.75565	8.00000	36.74777					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.96000	35.52268	7.96000	35.51511					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.92000	34.34432	7.92000	34.33704					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.88000	33.21786	7.88000	33.21085					0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00011					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52772					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.45040					0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.58249					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.37947			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.64885		100.00000	11.62063			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.02055		100.00000	4.01081			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12307			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.15511			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.17743			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44102			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45348			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.88921			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.14638			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.10392			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48759			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.18748			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.28868			0.00	20,000,000	10,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.78702			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.99895			0.00	0	1,000,000.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.47018			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.12661			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23447			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	101.42856			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.23822			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.44758			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29081			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	101.38084			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.25526			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.53175			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.15686			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.13752			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.83908		12.35000	103.80527			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15132			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.78695		100.00000	12.75597			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12062			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.66354			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		100.00000	74.48980		100.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36429			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	84.21053		100.00000	84.01826			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.46721			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.50250		100.00000	1.49882			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.54655		100.00000	6.53069			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.07897		100.00000	15.04244			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.05183		100.00000	13.02022			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.96964			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.98003			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.95000	109.57672		8.95000	109.55050			0.00	0	2,304,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.21257			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.39500	112.95044		7.39500	112.92816			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.42186			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.99500	105.11103		8.99500	105.08577			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.07960			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.96903			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.11134			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.08958			0.00	40,000,000	20,000,000.00
SBK7	On 24/05/2015	Spot Bond		7.39500	106.49545		7.39500	106.47445			0.00	0	11,400,000.00
SBK9	On 10/04/2018	Spot Bond		8.78500	102.24008		8.78500	102.21607			0.00	0	4,500,000.00
SBK111	On 09/04/2014	Spot Bond		1.82000	133.09159		1.82000	133.07207			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond		5.51780	98.81870		5.51780	98.81869			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.55500	110.89211		7.55500	110.86940			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.41500	111.16522		7.41500	111.14287			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.34500	111.30211		7.34500	111.27994			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.34500	99.72750		8.34500	99.70497			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.49000	111.01880		7.49000	110.99625			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.45500	111.08710		7.45500	111.06464			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33114			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.84649			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43093			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	89.45916		100.00000	89.24360			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.99500	107.38245		7.99500	102.91526			0.00	0	15,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67910			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.87828			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.87364			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30000		107.15418		9.30000	107.12756			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.87000		104.67243		9.87000	104.64503			0.00	0	400,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.64275			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84146			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.69571			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.38787			0.00	80,000,000	30,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.67500		103.63475		8.67500	103.61084			0.00	0	318,000.00
SBS3	On 25/05/2026	Spot Bond	8.92000		97.13729		8.92000	97.11426			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.35000		98.65924		9.35000	98.63474			0.00	0	213,000.00
SBS9	On 07/07/2016	Spot Bond	7.27500		112.55641		7.27500	112.53456			0.00	0	12,164,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		129.79358		2.37000	259.73692			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.92000		105.55594		0.92000	124.42393			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.90000			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		5.52459		100.00000	5.51106			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.81401		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.91065		1.49000	122.15472			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.96168		6.50000	102.94368			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50664			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.25440			0.00	0	37,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.04500		100.96149		9.04500	100.93709			0.00	0	170,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.78286			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26018			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.87104			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.89078			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.77539			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.39500		106.63481		7.39500	106.61377			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.78500		105.26834		8.78500	100.40980			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.39500		99.56106		8.39500	99.53844			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.58625			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.46584			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.63481			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.46943			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.04500		105.98535		8.04500	105.96251			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37385			0.00	28,000,000	7,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.32134			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.13219			0.00	20,000,000	10,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.33000		97.23781		9.33000	97.21359			0.00	0	31,474,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.27347			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80803			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02631			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.25800		89.73734		9.25800	89.71514			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.32000		89.43541		9.32000	89.41314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.43000	104.85109		6.43000	104.83297			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.78500	93.91310		8.78500	93.89117			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96327			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.12500	100.46391		8.12500	100.44181			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.99500	111.98993		6.99500	111.96867			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.76000	98.22847		2.76000	98.58614			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.13500	100.70952		8.13500	101.31306			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.91858			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.52558			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.39306			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.64000	107.21933		9.64000	108.82680			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.23962			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21223			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98539			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.79643			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.48969			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.37265			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.37290			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.27313			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.62037			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.14152			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.08565			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.08526			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.06929			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.97106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.02796			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.96770			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.92473			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.77912			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.65500	116.75687	6.65500	110.50162			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.78000	105.78879	8.78000	105.76395			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	58.05281	100.00000	57.92503			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	41.77953	100.00000	41.67832			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.76648	100.00000	19.71860			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.45000	104.74579	6.45000	100.70549			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.98963			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.73923			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.34742			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.97978			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.42422			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.24108			0.00	0	600,000.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.80948			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.34500	104.63049	7.34500	104.60997			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.17329			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.44898			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.52626			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.06390			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.09641			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.28129	7.83000	101.26014			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.04603			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08666			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.15584			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.04603			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.08666			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.35844		7.16000	101.09380			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.16624			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.15975			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.31549			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29441			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.92940			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.85690			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.78017			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.81917			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.15481		8.73000	101.14412			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.87398			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98105			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.35933			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09588			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.69921		101.06155	6.68282			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.03953			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.27653			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.18572			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.25062			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.93583			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.07137			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08771			0.00	48,000,000	12,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.07137			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.08771			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.09588			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06157			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08771			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17757			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.17757			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17757			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30818			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.34082			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30002			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95167			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.99232			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.97606			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.35443			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.04500	110.29389		8.04500	110.27012			0.00	0	339,000.00
TL20	On 22/02/2020	Spot Bond		7.70000	94.97004		7.70000	94.92553			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.86500	107.97958		7.86500	107.95695			0.00	0	237,361,000.00
TN20	On 17/09/2020	Spot Bond		8.68000	109.40023		8.68000	109.37497			214,465,440.00	24,708	269,350,000.00
TN23	On 06/11/2023	Spot Bond		8.95000	116.06943		8.95000	116.04182			221,136,600.00	24,708	99,215,000.00
TN25	On 19/08/2025	Spot Bond		9.26000	102.44529		9.26000	102.42010			0.00	0	140,000,000.00
TN27	On 14/11/2027	Spot Bond		9.29500	99.94995		9.29500	99.92528			0.00	0	13,686,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90396			0.00	24,000,000	6,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.44119			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78080			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.57353			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59007			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59172			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.67305			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.84159			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.22240			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27228			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.30218			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.64104		10.00000	99.61347			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.64995		9.75000	99.62308			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.65910		100.00000	9.63336			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	99.51872			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	99.16412			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.54249			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.26793			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.49553			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.29607			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.03216			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.00416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.97282				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.92860				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.69405				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.57410				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.48487				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.45634				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.37946				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.08740				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.56353				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.92342				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.48939				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.05000	109.24486	9.05000	109.21814				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.58385				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19815				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.56410				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.28500	103.04967	9.28500	103.02383				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	89.28133	100.00000	89.06722				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	89.38003	100.00000	89.16569				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	89.41294	100.00000	89.19852				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.21054				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26390				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.68868				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.71394				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.71507				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46295			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.62607			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	133.69000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.45500	118.47941		6.45500	118.45896			0.00	0	92,300,000.00
WS05	On 01/08/2018	Spot Bond	0.53000	240.03581		0.53000	240.00899			0.00	0	60,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.49500	106.68352		6.49500	106.66500			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.45000	107.64759		7.45000	107.62620			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.74000	108.43486		7.74000	108.41250			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.15000	107.03814		8.15000	107.01491			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19000	107.27518		8.19000	107.25179			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.22000	98.95278		5.22000	98.93878			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.04500	89.91332		6.04500	89.89877			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.21000	97.28325		5.21000	97.26958			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.22000	96.03397		5.22000	96.02053			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.97500	88.43545		5.97500	88.42123			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.20000	94.02040		5.20000	94.00729			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.04500	89.89877		6.04500	89.88422			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.13000	65.51927		7.13000	65.50680			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.48138		100.00000	23.43683			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.42899		100.00000	12.40541			0.00	0	0.00

**Total for j-Bonds :** 510,967,622,535,765.00 4,646,544,475 06 729 584 113.00

**Grand Total:** 510,968,705,563,540.00 4,646,647,047 106 732 388 411.00