



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/08/2013

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 06/08/2013	Any day expiry		9.91080	9.91080		9.86750	9.86750		14.26	49,554,000.00	5,000	0.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	130.80000	0.13080	94.67930	0.09468	130.800	14.26	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	0.00000	0.00000	7.17930	0.00718	0.000	14.26	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.91	Call	0.80000	0.00080	16.61760	0.01662	0.800	14.26	0.00	0	0.00
\$ / R	On 06/08/2013	Any day expiry	9.91	Put	0.00000	0.00000	59.11760	0.05912	0.000	14.26	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			9.93370	9.93370	9.89170	9.89170		13.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,733.73250	1.73373	1,691.74860	1.69175	1,733.733	23.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.03250	0.00003	0.04860	0.00005	0.033	23.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,683.74020	1.68374	1,641.76020	1.64176	1,683.740	23.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.04020	0.00004	0.06020	0.00006	0.040	23.23	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,633.74980	1.63375	1,591.77480	1.59177	1,633.750	22.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.04980	0.00005	0.07480	0.00007	0.050	22.87	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	697.64010	0.69764	657.28260	0.65728	697.640	16.21	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	3.94010	0.00394	5.58260	0.00558	3.940	16.21	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	648.76420	0.64876	608.80280	0.60880	648.764	15.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	5.06420	0.00506	7.10280	0.00710	5.064	15.88	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	639.02480	0.63902	599.15280	0.59915	639.025	15.81	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	5.32480	0.00532	7.45280	0.00745	5.325	15.81	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	629.29850	0.62930	589.52020	0.58952	629.298	15.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	5.59850	0.00560	7.82020	0.00782	5.599	15.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	439.87770	0.43988	404.19780	0.40420	439.878	14.66	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	16.17770	0.01618	22.49780	0.02250	16.178	14.66	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	360.62220	0.36062	327.75080	0.32775	360.622	14.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	26.92220	0.02692	36.05080	0.03605	26.922	14.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	278.97600	0.27898	250.02980	0.25003	278.976	14.19	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	45.27600	0.04528	58.32980	0.05833	45.276	14.19	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	180.07500	0.18008	157.74900	0.15775	180.075	13.84	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	86.37500	0.08637	106.04900	0.10605	86.375	13.84	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry			9.93670	9.93670	9.89460	9.89460		13.72	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	409.18180	0.40918	374.96200	0.37496	409.182	14.38	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	22.48180	0.02248	30.36200	0.03036	22.482	14.38	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	40.68450	0.04068	37.14660	0.03715	40.684	16.27	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	403.98450	0.40398	442.54660	0.44255	403.984	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.96440	9.96440	9.92190	9.92190		13.86	422,131,841.60	42,364	547,741.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Call	2,664.40770	2.66441	2,621.90950	2.62191	2,664.408	23.83	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.00770	0.00001	0.00950	0.00001	0.008	23.83	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,464.87300	1.46487	1,422.50060	1.42250	1,464.873	17.23	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Put	0.47300	0.00047	0.60060	0.00060	0.473	17.23	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,265.36100	1.26536	1,223.10080	1.22310	1,265.361	16.10	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	0.96100	0.00096	1.20080	0.00120	0.961	16.10	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,215.55090	1.21555	1,173.33260	1.17333	1,215.551	15.82	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	1.15090	0.00115	1.43260	0.00143	1.151	15.82	0.00	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,165.77990	1.16578	1,123.61160	1.12361	1,165.780	15.53	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	1.37990	0.00138	1.71160	0.00171	1.380	15.53	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Call	1,116.05670	1.11606	1,073.94750	1.07395	1,116.057	15.25	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Put	1.65670	0.00166	2.04750	0.00205	1.657	15.25	0.00	0	2,193.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	967.48770	0.96749	925.91810	0.92592	967.488	14.55	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	3.08770	0.00309	4.01810	0.00402	3.088	14.55	0.00	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	772.54560	0.77255	732.17020	0.73217	772.546	13.98	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	8.14560	0.00815	10.27020	0.01027	8.146	13.98	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	12.87780	0.01288	15.99460	0.01599	12.878	13.70	0.00	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	677.27780	0.67728	637.89460	0.63789	677.278	13.70	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	630.47610	0.63048	591.72130	0.59172	630.476	13.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	16.07610	0.01608	19.82130	0.01982	16.076	13.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	584.37040	0.58437	546.34510	0.54635	584.370	13.42	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	19.97040	0.01997	24.44510	0.02445	19.970	13.42	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	496.20770	0.49621	461.67710	0.46168	496.208	13.34	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	31.80770	0.03181	39.77710	0.03978	31.808	13.34	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	454.79180	0.45479	421.64480	0.42164	454.792	13.40	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	40.39180	0.04039	49.74480	0.04974	40.392	13.40	0.00	0	47,100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	384.44360	0.38444	354.03990	0.35404	384.444	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	60.04360	0.06004	72.13990	0.07214	60.044	13.50	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	376.98870	0.37699	346.90770	0.34691	376.989	13.51	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	62.58870	0.06259	75.00770	0.07501	62.589	13.51	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	369.61010	0.36961	339.85340	0.33985	369.610	13.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	65.21010	0.06521	77.95340	0.07795	65.210	13.52	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	340.87620	0.34088	312.44610	0.31245	340.876	13.57	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	76.47620	0.07648	90.54610	0.09055	76.476	13.57	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	306.77440	0.30677	280.04970	0.28005	306.774	13.63	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	92.37440	0.09237	108.14970	0.10815	92.374	13.63	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	274.76640	0.27477	249.78300	0.24978	274.766	13.68	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	110.36640	0.11037	127.88300	0.12788	110.366	13.68	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	244.91310	0.24491	221.68480	0.22168	244.913	13.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	130.51310	0.13051	149.78480	0.14978	130.513	13.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	217.24470	0.21724	195.76720	0.19577	217.245	13.80	0.00	0	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	152.84470	0.15284	173.86720	0.17387	152.845	13.80	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	170.83130	0.17083	155.33630	0.15534	170.831	14.09	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	206.43130	0.20643	233.43630	0.23344	206.431	14.09	0.00	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	148.42520	0.14843	134.87610	0.13488	148.425	14.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	244.02520	0.24403	272.97610	0.27298	244.025	14.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	135.02190	0.13502	122.66500	0.12267	135.022	14.57	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	270.62190	0.27062	300.76500	0.30076	270.622	14.57	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	128.75160	0.12875	116.96030	0.11696	128.752	14.66	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	284.35160	0.28435	315.06030	0.31506	284.352	14.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	119.86070	0.11986	108.87910	0.10888	119.861	14.80	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	305.46070	0.30546	336.97910	0.33698	305.461	14.80	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	106.33200	0.10633	96.59740	0.09660	106.332	15.04	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	341.93200	0.34193	374.69740	0.37470	341.932	15.04	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	89.85810	0.08986	81.66740	0.08167	89.858	15.37	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	395.45810	0.39546	429.76740	0.42977	395.458	15.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	83.59560	0.08360	75.99680	0.07600	83.596	15.51	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	419.19560	0.41920		454.09680	0.45410	419.196	15.51	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	79.66410	0.07966		72.43900	0.07244	79.664	15.61	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	435.26410	0.43526		470.53900	0.47054	435.264	15.61	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	65.72020	0.06572		59.82800	0.05983	65.720	15.99	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	501.32020	0.50132		537.92800	0.53793	501.320	15.99	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	52.13900	0.05214		47.96880	0.04797	52.139	16.51	0.00	0	5,200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	587.73900	0.58774		626.06880	0.62607	587.739	16.51	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	41.89260	0.04189		38.69440	0.03869	41.893	17.07	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	677.49260	0.67749		716.79440	0.71679	677.493	17.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	37.64100	0.03764		34.83940	0.03484	37.641	17.35	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	723.24100	0.72324		762.93940	0.76294	723.241	17.35	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	33.87910	0.03388		31.42400	0.03142	33.879	17.64	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	769.47910	0.76948		809.52400	0.80952	769.479	17.64	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	30.54630	0.03055		28.39400	0.02839	30.546	17.92	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	816.14630	0.81615		856.49400	0.85649	816.146	17.92	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	27.59140	0.02759		25.70400	0.02570	27.591	18.20	0.00	0	50,958.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	863.19140	0.86319		903.80400	0.90380	863.191	18.20	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Call	18.60290	0.01860		17.39150	0.01739	18.603	19.30	0.00	0	45,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	1,054.20290	1.05420		1,095.49150	1.09549	1,054.203	19.30	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	10.56410	0.01056		10.02750	0.01003	10.564	20.84	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,346.16410	1.34616		1,388.12750	1.38813	1,346.164	20.84	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	6.38230	0.00638		6.15260	0.00615	6.382	22.38	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,641.98230	1.64198		1,684.25260	1.68425	1,641.982	22.38	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	4.09620	0.00410		4.00770	0.00401	4.096	23.92	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,939.69620	1.93970		1,982.10770	1.98211	1,939.696	23.92	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	1.07220	0.00107		1.76350	0.00176	1.072	23.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	2,286.67220	2.28667		2,329.86350	2.32986	2,286.672	23.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	0.31020	0.00031		0.98580	0.00099	0.310	22.48	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,535.91020	2.53591		2,579.08580	2.57909	2,535.910	22.48	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry			9.97440	9.97440		9.93170	9.93170		13.93	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Call	710.09310	0.71009		670.56840	0.67057	710.093	13.72	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Put	15.69310	0.01569		18.86840	0.01887	15.693	13.72	0.00	0	1,200.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Call	700.75640	0.70076		661.33930	0.66134	700.756	13.70	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Put	16.35640	0.01636		19.63930	0.01964	16.356	13.70	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Call	691.44400	0.69144		652.13810	0.65214	691.444	13.67	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Put	17.04400	0.01704		20.43810	0.02044	17.044	13.67	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Call	682.15770	0.68216		642.96620	0.64297	682.158	13.65	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Put	17.75770	0.01776		21.26620	0.02127	17.758	13.65	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Call	249.59180	0.24959		226.25660	0.22626	249.592	13.85	0.00	0	2,400.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Put	155.19180	0.15519		174.55660	0.17456	155.192	13.85	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry			9.97860	9.97860		9.93580	9.93580		14.00	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Call	1,778.98130	1.77898		1,736.27210	1.73627	1,778.981	18.34	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Put	0.38130	0.00038		0.47210	0.00047	0.381	18.34	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Call	1,729.04580	1.72905		1,686.35170	1.68635	1,729.046	18.09	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Put	0.44580	0.00045		0.55170	0.00055	0.446	18.09	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Call	1,679.12150	1.67912		1,636.44520	1.63645	1,679.121	17.83	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Put	0.52150	0.00052		0.64520	0.00065	0.521	17.83	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Call	753.56670	0.75357		713.85740	0.71386	753.567	13.83	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Put	14.96670	0.01497		18.05740	0.01806	14.967	13.83	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Call	744.18870	0.74419		704.59360	0.70459	744.189	13.81	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Put	15.58870	0.01559		18.79360	0.01879	15.589	13.81	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Call	734.83310	0.73483		695.35660	0.69536	734.833	13.79	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Put	16.23310	0.01623		19.55660	0.01956	16.233	13.79	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Call	512.67230	0.51267		477.72260	0.47772	512.672	13.43	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Put	44.07230	0.04407		51.92260	0.05192	44.072	13.43	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Call	480.64730	0.48065		446.82690	0.44683	480.647	13.48	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Put	52.04730	0.05205		61.02690	0.06103	52.047	13.48	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	442.03570	0.44204	409.73370	0.40973	442.036	13.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	63.43570	0.06344	73.93370	0.07393	63.436	13.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	369.93870	0.36994	340.97100	0.34097	369.939	13.67	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	91.33870	0.09134	105.17100	0.10517	91.339	13.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	80.63410	0.08063	73.71700	0.07372	80.634	16.12	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	542.03410	0.54203	577.91700	0.57792	542.034	16.12	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.01550	10.01550	9.97230	9.97230		14.34	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	672.41520	0.67242	633.88030	0.63388	672.415	13.55	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	46.91520	0.04692	51.58030	0.05158	46.915	13.55	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	663.86990	0.66387	625.44050	0.62544	663.870	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	48.36990	0.04837	53.14050	0.05314	48.370	13.54	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	655.36160	0.65536	617.03960	0.61704	655.362	13.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	49.86160	0.04986	54.73960	0.05474	49.862	13.53	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	605.12090	0.60512	568.32700	0.56833	605.121	13.45	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	59.62090	0.05962	66.02700	0.06603	59.621	13.45	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	242.45990	0.24246	222.43180	0.22243	242.460	14.61	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	296.95990	0.29696	320.13180	0.32013	296.960	14.61	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.01970	10.01970	9.97650	9.97650		14.40	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	596.11810	0.59612	560.31550	0.56032	596.118	13.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	66.41810	0.06642	73.81550	0.07382	66.418	13.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	588.01330	0.58801	552.78930	0.55279	588.013	13.47	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	68.31330	0.06831	76.28930	0.07629	68.313	13.47	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	580.35910	0.58036	545.32000	0.54532	580.359	13.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	70.65910	0.07066	78.82000	0.07882	70.659	13.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	550.30010	0.55030	516.01990	0.51602	550.300	13.56	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	80.60010	0.08060	89.51990	0.08952	80.600	13.56	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	239.45730	0.23946	219.60590	0.21961	239.457	14.79	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	319.75730	0.31976	343.10590	0.34311	319.757	14.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.02390	10.02390	9.98070	9.98070		14.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,775.60470	1.77560	1,732.56800	1.73257	1,775.605	16.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.70470	0.00170	1.86800	0.00187	1.705	16.69	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,725.87280	1.72587	1,682.85930	1.68286	1,725.873	16.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.97280	0.00197	2.15930	0.00216	1.973	16.51	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	651.38690	0.65139	613.04810	0.61305	651.387	13.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	57.48690	0.05749	62.34810	0.06235	57.487	13.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	643.05560	0.64306	604.82200	0.60482	643.056	13.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	59.15560	0.05916	64.12200	0.06412	59.156	13.49	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	634.76230	0.63476	596.65600	0.59666	634.762	13.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	60.86230	0.06086	65.95600	0.06596	60.862	13.48	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	520.15250	0.52015	486.71360	0.48671	520.153	13.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	96.25250	0.09625	106.01360	0.10601	96.253	13.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	452.27250	0.45227	420.86910	0.42087	452.273	13.79	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	128.37250	0.12837	140.16910	0.14017	128.373	13.79	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.02530	10.02530	9.98210	9.98210		14.38	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	558.85970	0.55886	524.38000	0.52438	558.860	13.53	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	83.55970	0.08356	92.28000	0.09228	83.560	13.53	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	119.38720	0.11939	109.06370	0.10906	119.387	16.74	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	694.08720	0.69409	726.96370	0.72696	694.087	16.74	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.06700	10.06700	10.02320	10.02320		14.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,771.80550	1.77181	1,728.27900	1.72828	1,771.805	16.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	4.80550	0.00481	5.07900	0.00508	4.806	16.23	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	719.66900	0.71967	681.36790	0.68137	719.669	13.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	82.66900	0.08267	88.16790	0.08817	82.669	13.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	711.65430	0.71165	673.45010	0.67345	711.654	13.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	84.65430	0.08465	90.25010	0.09025	84.654	13.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	703.67670	0.70368	665.57070	0.66557	703.677	13.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	86.67670	0.08668	92.37070	0.09237	86.677	13.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	626.04800	0.62605	591.63880	0.59164	626.048	13.75	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	109.04800	0.10905	118.43880	0.11844	109.048	13.75	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	525.96420	0.52596	494.23480	0.49423	525.964	14.06	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	158.96420	0.15896	171.03480	0.17103	158.964	14.06	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	147.47430	0.14747	136.36710	0.13637	147.474	17.30	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	830.47430	0.83047	863.16710	0.86317	830.474	17.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.09020	10.09020	10.04590	10.04590		15.04	35,012,994.00	3,470	91,045.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,691.19920	2.69120	2,646.93580	2.64694	2,691.199	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.99920	0.00100	1.03580	0.00104	0.999	19.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,094.11340	2.09411	2,050.03400	2.05003	2,094.113	17.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	3.91340	0.00391	4.13400	0.00413	3.913	17.35	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,360.96240	1.36096	1,317.72090	1.31772	1,360.962	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	20.76240	0.02076	21.82090	0.02182	20.762	15.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,218.74290	1.21874	1,175.86400	1.17586	1,218.743	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	28.54290	0.02854	29.96400	0.02996	28.543	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,192.56330	1.19256	1,149.76380	1.14976	1,192.563	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	30.26330	0.03026	31.76380	0.03176	30.263	14.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,145.89010	1.14589	1,103.24760	1.10325	1,145.890	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	33.59010	0.03359	35.24760	0.03525	33.590	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,125.36690	1.12537	1,082.79880	1.08280	1,125.367	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	35.16690	0.03517	36.89880	0.03690	35.167	14.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,099.55570	1.09956	1,057.08710	1.05709	1,099.556	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	37.25570	0.03726	39.08710	0.03909	37.256	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	945.89330	0.94589	905.61010	0.90561	945.893	14.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	55.69330	0.05569	59.71010	0.05971	55.693	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	779.46890	0.77947	740.84080	0.74084	779.469	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	89.26890	0.08927	94.94080	0.09494	89.269	14.02	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	663.57360	0.66357	626.51310	0.62651	663.574	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	123.37360	0.12337	130.61310	0.13061	123.374	13.94	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	626.86770	0.62687	593.31440	0.59331	626.868	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	136.66770	0.13667	147.41440	0.14741	136.668	13.91	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	568.75430	0.56875	536.77660	0.53678	568.754	14.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	168.55430	0.16855	180.87660	0.18088	168.554	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	562.55120	0.56255	530.75030	0.53075	562.551	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	172.35120	0.17235	184.85030	0.18485	172.351	14.13	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	503.31280	0.50331	473.30590	0.47331	503.313	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	213.11280	0.21311	227.40590	0.22741	213.113	14.36	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	475.58330	0.47558	446.48250	0.44648	475.583	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	235.38330	0.23538	250.58250	0.25058	235.383	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	399.77930	0.39978	373.38710	0.37339	399.779	14.82	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	309.57930	0.30958	327.48710	0.32749	309.579	14.82	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	355.15730	0.35516	331.97820	0.33198	355.157	15.04	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	364.95730	0.36496	386.07820	0.38608	364.957	15.04	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	293.77910	0.29378	273.84740	0.27385	293.779	15.62	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	473.57910	0.47358	497.94740	0.49795	473.579	15.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	284.14860	0.28415	264.75790	0.26476	284.149	15.72	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	493.94860	0.49395	518.85790	0.51886	493.949	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	254.41800	0.25442	236.74390	0.23674	254.418	16.05	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	564.21800	0.56422	590.84390	0.59084	564.218	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	216.00560	0.21601	200.67000	0.20067	216.006	16.56	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	675.80560	0.67581	704.77000	0.70477	675.806	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	204.67740	0.20468	190.31010	0.19031	204.677	16.73	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	714.47740	0.71448	744.41010	0.74441	714.477	16.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	184.43820	0.18444	171.44270	0.17144	184.438	17.09	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	794.23820	0.79424	825.54270	0.82554	794.238	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	166.54010	0.16654	154.79170	0.15479	166.540	17.44	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	876.34010	0.87634	908.89170	0.90889	876.340	17.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	159.97600	0.15998	148.69150	0.14869	159.976	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	909.77600	0.90978	942.79150	0.94279	909.776	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	136.70550	0.13671	127.10520	0.12711	136.705	18.16	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,046.50550	1.04651	1,081.20520	1.08121	1,046.506	18.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	113.26190	0.11326	105.36290	0.10536	113.262	18.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,223.06190	1.22306	1,259.46290	1.25946	1,223.062	18.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	98.98030	0.09898	92.14780	0.09215	98.980	19.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,358.78030	1.35878	1,396.24780	1.39625	1,358.780	19.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	87.00070	0.08700	81.07660	0.08108	87.001	19.94	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,496.80070	1.49680	1,535.17660	1.53518	1,496.801	19.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	73.91600	0.07392	68.99830	0.06900	73.916	20.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,683.71600	1.68372	1,723.09830	1.72310	1,683.716	20.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	59.00590	0.05901	55.24720	0.05525	59.006	21.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,968.80590	1.96881	2,009.34720	2.00935	1,968.806	21.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	52.93710	0.05294	51.25800	0.05126	52.937	23.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,312.73710	2.31274	2,355.35800	2.35536	2,312.737	23.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	52.09520	0.05210	50.62920	0.05063	52.095	24.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,461.89520	2.46190	2,504.72920	2.50473	2,461.895	24.60	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.10470	10.10470	10.06010	10.06010		15.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	684.57920	0.68458	647.23740	0.64724	684.579	13.94	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	129.87920	0.12988	137.13740	0.13714	129.879	13.94	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	655.21500	0.65522	620.73120	0.62073	655.215	13.92	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	140.51500	0.14052	150.63120	0.15063	140.515	13.92	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	647.97170	0.64797	614.22600	0.61423	647.972	13.91	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	143.27170	0.14327	154.12600	0.15413	143.272	13.91	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	641.34840	0.64135	607.77250	0.60777	641.348	13.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	146.64840	0.14665	157.67250	0.15767	146.648	13.93	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	175.64810	0.17565	163.78790	0.16379	175.648	17.51	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	910.94810	0.91095	943.68790	0.94369	910.948	17.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.15690	10.15690	10.11120	10.11120		15.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	443.14370	0.44314	417.68220	0.41768	443.144	15.16	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	406.24370	0.40624	426.48220	0.42648	406.244	15.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	310.71190	0.31071	292.38810	0.29239	310.712	16.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	663.81190	0.66381	691.18810	0.69119	663.812	16.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	307.96500	0.30797	289.78720	0.28979	307.965	16.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	671.06500	0.67106	698.58720	0.69859	671.065	16.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	305.24610	0.30525	287.21590	0.28722	305.246	16.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	678.34610	0.67835	706.01590	0.70602	678.346	16.40	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.20250	10.20250	10.15620	10.15620		15.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,191.77730	1.19178	1,148.33170	1.14833	1,191.777	14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	79.27730	0.07928	82.13170	0.08213	79.277	14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,182.95820	1.18296	1,139.55320	1.13955	1,182.958	14.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	80.45820	0.08046	83.35320	0.08335	80.458	14.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,174.15680	1.17416	1,130.79120	1.13079	1,174.157	14.54	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	81.65680	0.08166	84.59120	0.08459	81.657	14.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.22790	10.22790	10.18110	10.18110		15.51	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,538.68130	2.53868	2,492.18600	2.49219	2,538.681	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	10.78130	0.01078	11.08600	0.01109	10.781	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,050.32320	2.05032	2,004.53440	2.00453	2,050.323	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	22.42320	0.02242	23.43440	0.02343	22.423	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,576.49910	1.57650	1,531.59260	1.53159	1,576.499	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	48.59910	0.04860	50.49260	0.05049	48.599	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,087.91690	1.08792	1,047.47340	1.04747	1,087.917	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	110.01690	0.11002	116.37340	0.11637	110.017	14.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	832.54800	0.83255	795.17070	0.79517	832.548	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	194.64800	0.19465	204.07070	0.20407	194.648	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	825.57520	0.82558	788.30030	0.78830	825.575	14.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	197.67520	0.19768	207.20030	0.20720	197.675	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	818.63490	0.81863	781.46030	0.78146	818.635	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	200.73490	0.20073	210.36030	0.21036	200.735	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	757.66410	0.75766	724.92280	0.72492	757.664	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	229.76410	0.22976	243.82280	0.24382	229.764	14.33	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	728.33540	0.72834	696.38560	0.69639	728.335	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	250.43540	0.25044	265.28560	0.26529	250.435	14.44	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	488.19620	0.48820	464.53900	0.46454	488.196	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	510.29620	0.51030	533.43900	0.53344	510.296	15.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	451.76330	0.45176	429.60660	0.42961	451.763	15.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	573.86330	0.57386	598.50660	0.59851	573.863	15.92	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	434.69300	0.43469	413.25740	0.41326	434.693	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	606.79300	0.60679	632.15740	0.63216	606.793	16.06	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	402.70180	0.40270	382.65630	0.38266	402.702	16.34	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	674.80180	0.67480	701.55630	0.70156	674.802	16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	373.40110	0.37340	354.67350	0.35467	373.401	16.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	745.50110	0.74550	773.57350	0.77357	745.501	16.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	359.69560	0.35970	341.59530	0.34160	359.696	16.75	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	781.79560	0.78180	810.49530	0.81050	781.796	16.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	311.25650	0.31126	295.79330	0.29579	311.257	17.33	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	933.35650	0.93336	964.69330	0.96469	933.356	17.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	280.38720	0.28039	266.52780	0.26653	280.387	17.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,052.48720	1.05249	1,085.42780	1.08543	1,052.487	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	262.00410	0.26200	249.11790	0.24912	262.004	18.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,134.10410	1.13410	1,168.01790	1.16802	1,134.104	18.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	253.40860	0.25341	240.98440	0.24098	253.409	18.21	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,175.50860	1.17551	1,209.88440	1.20988	1,175.509	18.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	237.14500	0.23715	225.40370	0.22540	237.145	18.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,259.24500	1.25924	1,294.30370	1.29430	1,259.245	18.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	201.82350	0.20182	191.98590	0.19199	201.823	19.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,473.92350	1.47392	1,510.88590	1.51089	1,473.924	19.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	173.37440	0.17337	165.11340	0.16511	173.374	19.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,695.47440	1.69547	1,734.01340	1.73401	1,695.474	19.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	150.35650	0.15036	143.39440	0.14339	150.356	20.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,922.45650	1.92246	1,962.29440	1.96229	1,922.456	20.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	131.63470	0.13163	128.11790	0.12812	131.635	21.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,153.73470	2.15373	2,197.01790	2.19702	2,153.735	21.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	127.72040	0.12772	124.73220	0.12473	127.720	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,399.82040	2.39982	2,443.63220	2.44363	2,399.820	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	125.61100	0.12561	122.97680	0.12298	125.611	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,597.71100	2.59771	2,641.87680	2.64188	2,597.711	23.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.23090	10.23090	10.18400	10.18400		15.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,227.95440	1.22795	1,185.28350	1.18528	1,227.954	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	87.05440	0.08705	91.28350	0.09128	87.054	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,219.19430	1.21919	1,176.59240	1.17659	1,219.194	14.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	88.29430	0.08829	92.59240	0.09259	88.294	14.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,210.45020	1.21045	1,167.91630	1.16792	1,210.450	14.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	89.55020	0.08955	93.91630	0.09392	89.550	14.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.33400	10.33400	10.28580	10.28580		15.96	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	761.20540	0.76121	732.78470	0.73278	761.205	14.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	367.20540	0.36721	386.98470	0.38698	367.205	14.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	756.18890	0.75619	727.91710	0.72792	756.189	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	372.18890	0.37219	392.11710	0.39212	372.189	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	751.20270	0.75120	723.07940	0.72308	751.203	15.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	377.20270	0.37720	397.27940	0.39728	377.203	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.36260	10.36260	10.31410	10.31410		15.99	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,964.89250	1.96489	1,919.31900	1.91932	1,964.893	15.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	52.29250	0.05229	55.21900	0.05522	52.293	15.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,690.92070	1.69092	1,646.42850	1.64643	1,690.921	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	78.32070	0.07832	82.32850	0.08233	78.321	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,470.51070	1.47051	1,427.17130	1.42717	1,470.511	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	107.91070	0.10791	113.07130	0.11307	107.911	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,300.62410	1.30062	1,258.40100	1.25840	1,300.624	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	138.02410	0.13802	144.30100	0.14430	138.024	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,010.12260	1.01012	974.48970	0.97449	1,010.123	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	237.52260	0.23752	250.38970	0.25039	237.523	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,003.36960	1.00337	967.84340	0.96784	1,003.370	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	240.76960	0.24077	253.74340	0.25374	240.770	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	996.64860	0.99665	961.22610	0.96123	996.649	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	244.04860	0.24405	257.12610	0.25713	244.049	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	905.56940	0.90557	871.64990	0.87165	905.569	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	292.96940	0.29297	307.54990	0.30755	292.969	14.74	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	874.43330	0.87443	841.05590	0.84106	874.433	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	311.83330	0.31183	326.95590	0.32696	311.833	14.77	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	468.95060	0.46895	451.75410	0.45175	468.951	17.08	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	906.35060	0.90635	937.65410	0.93765	906.351	17.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	304.08810	0.30409	293.42270	0.29342	304.088	19.08	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,541.48810	1.54149	1,579.32270	1.57932	1,541.488	19.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	262.53610	0.26254	253.62640	0.25363	262.536	19.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,799.93610	1.79994	1,839.52640	1.83953	1,799.936	19.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	228.92450	0.22892	221.45490	0.22145	228.925	20.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,066.32450	2.06632	2,107.35490	2.10735	2,066.325	20.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	207.35020	0.20735	203.82650	0.20383	207.350	21.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,344.75020	2.34475	2,389.72650	2.38973	2,344.750	21.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	199.45320	0.19945	196.62410	0.19662	199.453	23.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,736.85320	2.73685	2,782.52410	2.78252	2,736.853	23.31	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.51600	10.51600	10.46640	10.46640		16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,655.17640	2.65518	2,607.34780	2.60735	2,655.176	17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	39.17640	0.03918	40.94780	0.04095	39.176	17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,181.19320	2.18119	2,135.56860	2.13557	2,181.193	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	65.19320	0.06519	69.16860	0.06917	65.193	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,737.74290	1.73774	1,694.60420	1.69460	1,737.743	15.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	121.74290	0.12174	128.20420	0.12820	121.743	15.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,003.20060	1.00320	972.34510	0.97235	1,003.201	15.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	387.20060	0.38720	405.94510	0.40595	387.201	15.16	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	814.32380	0.81432	791.10580	0.79111	814.324	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	588.32380	0.58832	614.70580	0.61471	588.324	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	810.15700	0.81016	787.06350	0.78706	810.157	15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	594.15700	0.59416	620.66350	0.62066	594.157	15.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	806.01560	0.80602	783.04620	0.78305	806.016	15.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	600.01560	0.60002	626.64620	0.62665	600.016	15.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	584.41450	0.58441	567.57160	0.56757	584.414	17.37	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,018.41450	1.01841	1,051.17160	1.05117	1,018.414	17.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	352.66100	0.35266	343.31890	0.34332	352.661	19.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,936.66100	1.93666	1,976.91890	1.97692	1,936.661	19.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	292.50570	0.29251	288.30230	0.28830	292.506	20.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,376.50570		2.37651		2,421.90230	2.42190	2,376.506	20.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	276.31370		0.27631		273.19990	0.27320	276.314	23.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,910.31370		2.91031		2,956.79990	2.95680	2,910.314	23.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.66470		10.66470		10.61450	10.61450		16.79	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,717.82060		2.71782		2,670.08860	2.67009	2,717.821	16.59	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	53.12060		0.05312		55.58860	0.05559	53.121	16.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,297.58920		2.29759		2,251.36280	2.25136	2,297.589	15.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	82.88920		0.08289		86.86280	0.08686	82.889	15.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,251.67730		2.25168		2,205.64910	2.20565	2,251.677	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	86.97730		0.08698		91.14910	0.09115	86.977	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,207.38860		2.20739		2,161.61280	2.16161	2,207.389	15.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	92.68860		0.09269		97.11280	0.09711	92.689	15.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,358.91400		1.35891		1,324.71610	1.32472	1,358.914	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	294.21400		0.29421		310.21610	0.31022	294.214	14.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,119.41020		1.11941		1,089.44600	1.08945	1,119.410	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	454.71020		0.45471		474.94600	0.47495	454.710	15.47	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	717.25340		0.71725		698.85930	0.69886	717.253	17.45	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,052.55340		1.05255		1,084.35930	1.08436	1,052.553	17.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.28520		11.28520		11.23230	11.23230		17.69	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,371.49400		2.37149		2,333.53780	2.33354	2,371.494	15.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	236.29400		0.23629		251.23780	0.25124	236.294	15.17	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,333.64810		2.33365		2,296.10000	2.29610	2,333.648	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	248.44810		0.24845		263.80000	0.26380	248.448	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,296.20580		2.29621		2,259.06140	2.25906	2,296.206	15.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	261.00580		0.26101		276.76140	0.27676	261.006	15.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.96440		9.96440		9.92190	9.92190		13.86	99,644.00	10	612.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	107,631.93980		1.07632		103,426.56950	1.03427	107,631.940	15.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	191.93980		0.00192		236.56950	0.00237	191.940	15.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	106,639.16490		1.06639		102,435.30870	1.02435	106,639.165	14.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	199.16490		0.00199		245.30870	0.00245	199.165	14.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	105,646.66250		1.05647		101,447.86530	1.01448	105,646.663	14.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	206.66250		0.00207		257.86530	0.00258	206.663	14.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	41,500.36300		0.41500		38,334.45560	0.38334	41,500.363	13.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	5,060.36300		0.05060		6,144.45560	0.06144	5,060.363	13.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	7,411.38790		0.07411		6,741.81290	0.06742	7,411.388	15.75	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	45,971.38790		0.45971		49,551.81290	0.49552	45,971.388	15.75	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.09020		10.09020		10.04590	10.04590		15.04	0.00	0	15.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	70,892.34220		0.70892		67,118.55450	0.67119	70,892.342	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	10,872.34220		0.10872		11,528.55450	0.11529	10,872.342	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	70,126.95920		0.70127		66,363.64310	0.66364	70,126.959	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	11,106.95920		0.11107		11,773.64310	0.11774	11,106.959	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	69,365.19900		0.69365		65,612.65640	0.65613	69,365.199	13.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	11,345.19900		0.11345		12,022.65640	0.12023	11,345.199	13.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	30,038.89530		0.30039		28,009.06130	0.28009	30,038.895	15.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	46,018.89530		0.46019		48,419.06130	0.48419	46,018.895	15.55	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	26,884.11720		0.26884		25,032.31180	0.25032	26,884.117	15.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	52,864.11720		0.52864		55,442.31180	0.55442	52,864.117	15.88	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	15,838.37070		0.15838		14,721.42500	0.14721	15,838.371	17.62	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	91,818.37070		0.91818		95,131.42500	0.95131	91,818.371	17.62	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.22790		10.22790		10.18110	10.18110		15.51	0.00	0	5.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	66,787.53740		0.66788		69,449.64000	0.69450	66,787.537	16.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	40,577.53740		0.40578		38,559.64000	0.38560	40,577.537	16.31	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	40,270.17910		0.40270		38,265.62630	0.38266	40,270.179	16.34	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	67,480.17910		0.67480		70,155.62630	0.70156	67,480.179	16.34	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	39,965.51050		0.39966		37,974.54020	0.37975	39,965.510	16.37	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	68,175.51050		0.68176		70,864.54020	0.70865	68,175.510	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On	16/09/2013			Foreign Exchange Future	15.32070	15.32070		15.20230	15.20230		13.61	78,304,097.70	5,111	36,393.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	650.66170	0.65066	561.68990	0.56169	650.662		13.19	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	69.96170	0.06996	99.38990	0.09939	69.962		13.19	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	642.75890	0.64276	554.36640	0.55437	642.759		13.20	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	72.05890	0.07206	102.06640	0.10207	72.059		13.20	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	634.90340	0.63490	547.09380	0.54709	634.903		13.21	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	74.20340	0.07420	104.79380	0.10479	74.203		13.21	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	15.50510	15.50510	15.38350	15.38350			13.99	7,752,550.00	500	15,985.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	855.75280	0.85575	777.45430	0.77745	855.753		13.54	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	240.65280	0.24065	283.95430	0.28395	240.653		13.54	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	849.22140	0.84922	771.30280	0.77130	849.221		13.54	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	244.12140	0.24412	287.80280	0.28780	244.121		13.54	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	842.72210	0.84272	765.18380	0.76518	842.722		13.55	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	247.62210	0.24762	291.68380	0.29168	247.622		13.55	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	15.70870	15.70870	15.58260	15.58260			14.47	0.00	0	1,950.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	1,587.47960	1.58748	1,487.13910	1.48714	1,587.480		13.79	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	168.77960	0.16878	194.53910	0.19454	168.780		13.79	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	170.83550	0.17084	196.80680	0.19681	170.835		13.79	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	1,579.53550	1.57954	1,479.40680	1.47941	1,579.535		13.79	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	1,571.60990	1.57161	1,471.69040	1.47169	1,571.610		13.79	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	172.90990	0.17291	199.09040	0.19909	172.910		13.79	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	15.90870	15.90870	15.77940	15.77940			14.90	0.00	0	100.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	821.08570	0.82109	767.29040	0.76729	821.086		15.06	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	952.38570	0.95239	1,027.89040	1.02789	952.386		15.06	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	817.27980	0.81728	763.70840	0.76371	817.280		15.07	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	958.57980	0.95858	1,034.30840	1.03431	958.580		15.07	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	813.48580	0.81349	760.14350	0.76014	813.486		15.08	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	964.78580	0.96479	1,040.74350	1.04074	964.786		15.08	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10209	0.10209	0.10061	0.10061			14.11	0.00	0	216.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future	1,210.86630	0.01211	1,063.64300	0.01064	1,210.866		16.50	0.00	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future	2.06630	0.00002	2.64300	0.00003	2.066		16.50	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future	312.96700	0.00313	225.39960	0.00225	312.967		14.11	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future	104.16700	0.00104	164.39960	0.00164	104.167		14.11	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future	32.44460	0.00032	22.08700	0.00022	32.445		17.89	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future	823.64460	0.00824	961.08700	0.00961	823.645		17.89	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10343	0.10343	0.10193	0.10193			15.99	2,585.75	25	14,250.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,369.49550	0.01369	1,229.27490	0.01229	1,369.495		15.64	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	26.49550	0.00026	36.57490	0.00037	26.496		15.64	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	581.07540	0.00581	491.53320	0.00492	581.075		15.99	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future	238.07540	0.00238	298.83320	0.00299	238.075		15.99	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future	215.38000	0.00215	180.62000	0.00181	215.380		18.71	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future	872.38000	0.00872	987.92000	0.00988	872.380		18.71	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future	13.26800	13.26800	13.14030	13.14030			12.99	1,167,584.00	88	71,823.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future	1,969.03190	1.96903	1,841.74930	1.84175	1,969.032		18.29	0.00	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future	1.03190	0.00103	1.44930	0.00145	1.032		18.29	0.00	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future	1,769.70140	1.76970	1,642.69170	1.64269	1,769.701		17.44	0.00	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future	1.70140	0.00170	2.39170	0.00239	1.701		17.44	0.00	0	400.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future	1,719.93030	1.71993	1,593.01430	1.59301	1,719.930		17.22	0.00	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future	1.93030	0.00193	2.71430	0.00271	1.930		17.22	0.00	0	500.00
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future	1,283.92760	1.28393	1,158.53600	1.15854	1,283.928		15.33	0.00	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future	5.92760	0.00593	8.23600	0.00824	5.928		15.33	0.00	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future	1,274.06960	1.27407	1,148.74100	1.14874	1,274.070		15.28	0.00	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future	6.06960	0.00607	8.44100	0.00844	6.070		15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Call	1,264.21520	1.26422		1,138.95140	1.13895	1,264.215	15.23	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	6.21520	0.00622		8.65140	0.00865	6.215	15.23	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,224.83640	1.22484		1,099.84990	1.09985	1,224.836	15.03	0.00	0	400.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	6.83640	0.00684		9.54990	0.00955	6.836	15.03	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	1,175.70810	1.17571		1,051.11460	1.05111	1,175.708	14.79	0.00	0	500.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	7.70810	0.00771		10.81460	0.01081	7.708	14.79	0.00	0	30,800.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	11.11910	0.01112		15.79260	0.01579	11.119	14.05	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	1,029.11910	1.02912		906.09260	0.90609	1,029.119	14.05	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	932.27140	0.93227		810.71760	0.81072	932.271	13.56	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	14.27140	0.01427		20.41760	0.02042	14.271	13.56	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	741.80490	0.74180		627.43370	0.62743	741.805	12.59	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	23.80490	0.02380		37.13370	0.03713	23.805	12.59	0.00	0	46,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	71.20850	0.07121		106.78200	0.10678	71.209	12.59	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	489.20850	0.48921		397.08200	0.39708	489.208	12.59	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	83.03860	0.08304		63.85400	0.06385	83.039	14.90	0.00	0	31,212.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	615.03860	0.61504		723.55400	0.72355	615.039	14.90	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,255.25290	1.25525		1,377.81850	1.37782	1,255.253	17.53	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	23.25290	0.02325		18.11850	0.01812	23.253	17.53	0.00	0	7,900.00
€ / R	On	21/11/2013	Any day expiry			12.07570	12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Call	438.15280	0.43815		439.68690	0.43969	438.153	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.89	Put	252.45280	0.25245		253.98690	0.25399	252.453	13.03	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Call	432.71820	0.43272		434.25820	0.43426	432.718	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.90	Put	257.01820	0.25702		258.55820	0.25856	257.018	13.04	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Call	427.33460	0.42733		428.88020	0.42888	427.335	13.05	0.00	0	0.00
€ / R	On	21/11/2013	Any day expiry	11.91	Put	261.63460	0.26163		263.18020	0.26318	261.635	13.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			13.43980	13.43980		13.30890	13.30890		14.02	0.00	0	32,303.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,253.93940	2.25394		2,124.64810	2.12465	2,253.939	16.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	14.13940	0.01414		15.74810	0.01575	14.139	16.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	2,015.49200	2.01549		1,886.60430	1.88660	2,015.492	15.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	18.69200	0.01869		20.70430	0.02070	18.692	15.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	1,966.61400	1.96661		1,837.82710	1.83783	1,966.614	15.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	19.81400	0.01981		21.92710	0.02193	19.814	15.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	1,917.81010	1.91781		1,789.13150	1.78913	1,917.810	15.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	21.01010	0.02101		23.23150	0.02323	21.010	15.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,034.83420	1.03483		927.23720	0.92724	1,034.834	13.07	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	95.03420	0.09503		118.33720	0.11834	95.034	13.07	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	954.31370	0.95431		850.45550	0.85046	954.314	13.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	114.51370	0.11451		141.55550	0.14156	114.514	13.04	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	615.20630	0.61521		541.24310	0.54124	615.206	13.47	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	275.40630	0.27541		332.34310	0.33234	275.406	13.47	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future			13.62870	13.62870		13.49400	13.49400		14.52	0.00	0	7,837.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,293.90060	1.29390		1,187.02970	1.18703	1,293.901	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	155.20060	0.15520		183.02970	0.18303	155.201	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	157.40130	0.15740		185.54400	0.18554	157.401	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,286.10130	1.28610		1,179.54400	1.17954	1,286.101	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,278.32470	1.27832		1,172.08280	1.17208	1,278.325	13.41	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	159.62470	0.15962		188.08280	0.18808	159.625	13.41	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future			13.81490	13.81490		13.67720	13.67720		14.98	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	772.75080	0.77275		712.54060	0.71254	772.751	14.97	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	747.85080	0.74785		825.34060	0.82534	747.851	14.97	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	768.74560	0.76875		708.84950	0.70885	768.746	14.98	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	753.84560	0.75385		831.64950	0.83165	753.846	14.98	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	764.79730	0.76480		705.17890	0.70518	764.797	15.00	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	759.89730	0.75990		837.97890	0.83798	759.897	15.00	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future			14.23240	14.23240		14.09130	14.09130		15.78	0.00	0	1,000.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Put	726.77470	0.72677		790.16130	0.79016	726.775	15.07	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Call	1,269.17470	1.26917		1,191.46130	1.19146	1,269.175	15.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,264.52420		1.26452	1,187.03240	1.18703		1,264.524	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	732.12420		0.73212	795.73240	0.79573		732.124	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,259.88610		1.25989	1,182.62810	1.18263		1,259.886	15.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	737.48610		0.73749	801.32810	0.80133		737.486	15.10	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.82120		109.82120	109.82120	109.82120				0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.00693		111.00693	111.09101	111.09101				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	16.93000		0.01693	101.01000	0.10101		16.930		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	6.93000		0.00693	91.01000	0.09101		6.930		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	81.01000	0.08101		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3.07000		0.00307	0.00000	0.00000		3.070		0.00	0	0.00
2038	On 01/08/2013	Bond Future			107.28953		107.28953	107.28953	107.28953				0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.46430		106.46430	107.53922	107.53922				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	3,525.70000		3.52570	2,450.78000	2.45078		3,525.700		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	3,535.70000		3.53570	2,460.78000	2.46078		3,535.700		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	3,545.70000		3.54570	2,470.78000	2.47078		3,545.700		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.82740		109.82740	109.82740	109.82740				0.00	0	0.00
2050	On 07/11/2013	Bond Future			107.80065		107.80065	110.25057	110.25057				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	260.57000	0.26057		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	2,189.35000		2.18935	0.00000	0.00000		2,189.350		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	250.57000	0.25057		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	2,199.35000		2.19935	0.00000	0.00000		2,199.350		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	240.57000	0.24057		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	2,209.35000		2.20935	0.00000	0.00000		2,209.350		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			407.95700		407.95700	409.09000	409.09000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.31200		413.31200	414.46000	414.46000				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			481.55800		481.55800	483.35300	483.35300				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			487.87900		487.87900	489.69800	489.69800				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			431.01000		431.01000	433.52000	433.52000				0.00	0	763.00
ALBI	On 06/02/2014	Index Future			436.66700		436.66700	439.21100	439.21100				0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			8.91980		8.91980	8.81540	8.81540			11.77	0.00	0	7,407.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	436.09190		0.43609	346.41380	0.34641		436.092	11.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	16.29190		0.01629	31.01380	0.03101		16.292	11.38	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	86.50660		0.08651	132.87030	0.13287		86.507	11.67	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	206.30660		0.20631	148.27030	0.14827		206.307	11.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	155.38250		0.15538	108.83660	0.10884		155.383	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	125.58250		0.12558	183.43660	0.18344		125.583	11.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	150.29610		0.15030	104.99850	0.10500		150.296	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	130.49610		0.13050	189.59850	0.18960		130.496	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	145.42030		0.14542	101.26490	0.10126		145.420	11.78	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	135.62030		0.13562	195.86490	0.19586		135.620	11.78	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	31.87670		0.03188	21.29440	0.02129		31.877	12.48	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
AU\$ / R	On	16/09/2013			Foreign Exchange Future	9.30	Put	412.07670	0.41208		505.89440	0.50589	412.077	12.48	0.00	0	0.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	1.81400	0.00181		1.44600	0.00145	1.814	18.22	0.00	0	201.00
AU\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	1,382.01400	1.38201		1,486.04600	1.48605	1,382.014	18.22	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future			8.98140	8.98140		8.87650	8.87650		11.93	3,628,485.60	404	9,098.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Call	721.53960	0.72154		630.54890	0.63055	721.540	11.85	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.30	Put	40.13960	0.04014		54.04890	0.05405	40.140	11.85	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Call	479.94450	0.47994		407.32690	0.40733	479.944	11.67	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	8.60	Put	98.54450	0.09854		130.82690	0.13083	98.545	11.67	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Call	144.08820	0.14409		117.32210	0.11732	144.088	12.67	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.30	Put	462.68820	0.46269		540.82210	0.54082	462.688	12.67	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Call	106.39670	0.10640		85.63210	0.08563	106.397	12.98	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.46	Put	584.99670	0.58500		669.13210	0.66913	584.997	12.98	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Call	104.34580	0.10435		83.94470	0.08394	104.346	13.00	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.47	Put	592.94580	0.59295		677.44470	0.67744	592.946	13.00	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Call	102.32980	0.10233		82.28860	0.08229	102.330	13.02	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.48	Put	600.92980	0.60093		685.78860	0.68579	600.930	13.02	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Call	80.82020	0.08082		64.67640	0.06468	80.820	13.24	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	9.60	Put	699.42020	0.69942		788.17640	0.78818	699.420	13.24	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Call	24.45360	0.02445		20.45750	0.02046	24.454	15.19	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.30	Put	1,343.05360	1.34305		1,443.95750	1.44396	1,343.054	15.19	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Call	16.27100	0.01627		13.74160	0.01374	16.271	16.19	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future	10.60	Put	1,634.87100	1.63487		1,737.24160	1.73724	1,634.871	16.19	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future			9.05260	9.05260		8.94610	8.94610		12.13	0.00	0	2,900.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Call	196.26020	0.19626		168.71860	0.16872	196.260	12.98	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.49	Put	633.66020	0.63366		712.61860	0.71262	633.660	12.98	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Call	193.74610	0.19375		166.55170	0.16655	193.746	13.00	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.50	Put	641.14610	0.64115		720.45170	0.72045	641.146	13.00	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Put	648.68180	0.64868		728.31050	0.72831	648.682	13.02	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future	9.51	Call	191.28180	0.19128		164.41050	0.16441	191.282	13.02	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future			9.12390	9.12390		9.01590	9.01590		12.27	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Call	189.32420	0.18932		167.17480	0.16717	189.324	13.67	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.89	Put	955.42420	0.95542		1,041.27480	1.04127	955.424	13.67	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Call	187.46820	0.18747		165.53540	0.16554	187.468	13.68	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.90	Put	963.56820	0.96357		1,049.63540	1.04964	963.568	13.68	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Call	185.63220	0.18563		163.73850	0.16374	185.632	13.70	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Put	971.73220	0.97173		1,057.83850	1.05784	971.732	13.70	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future			9.59870	9.59870		9.48950	9.48950		13.65	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.25	Call	2,436.79740	2.43680		2,334.12010	2.33412	2,436.797	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.25	Put	88.09740	0.08810		94.62010	0.09462	88.097	14.35	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.30	Call	2,391.79790	2.39180		2,289.59630	2.28960	2,391.798	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.30	Put	93.09790	0.09310		100.09630	0.10010	93.098	14.30	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.35	Put	98.32410	0.09832		105.82190	0.10582	98.324	14.24	0.00	0	0.00
AU\$ / R	On	14/12/2015			Foreign Exchange Future	7.35	Call	2,347.02410	2.34702		2,245.32190	2.24532	2,347.024	14.24	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future			9.59430	9.59430		9.53060	9.53060		14.02	0.00	0	75.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Call	532.62230	0.53262		478.11200	0.47811	532.622	14.18	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Put	28.32230	0.02832		37.51200	0.03751	28.322	14.18	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Call	523.88410	0.52388		469.76840	0.46977	523.884	14.16	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Put	29.58410	0.02958		39.16840	0.03917	29.584	14.16	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.11	Call	515.26660	0.51527		461.48280	0.46148	515.267	14.16	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.11	Put	30.96660	0.03097		40.88280	0.04088	30.967	14.16	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future			9.69480	9.69480		9.62940	9.62940		13.88	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.94	Call	227.74740	0.22775		202.05850	0.20206	227.747	14.45	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.94	Put	472.94740	0.47295		512.65850	0.51266	472.947	14.45	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.95	Call	224.60380	0.22460		199.17770	0.19918	224.604	14.47	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.95	Put	479.80380	0.47980		519.77770	0.51978	479.804	14.47	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.96	Call	221.50320	0.22150		196.33370	0.19633	221.503	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	486.70320		0.48670		526.93370	0.52693	486.703	14.49	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			83.27590		83.27590		-57.70720	-57.70720			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			401.78330		401.78330		384.85930	384.85930			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			472.23580		472.23580		443.61600	443.61600			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			250.57500		250.57500		186.78600	186.78600			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			111.15600		111.15600		99.89010	99.89010			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			111.24010		111.24010		94.20050	94.20050			0.00	0	10,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550		106.44550	106.44550			0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			76.28920		76.28920		66.90400	66.90400			0.00	0	2,830.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.77690		10.77690		10.65780	10.65780		14.25	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	944.83530		0.94484		830.10490	0.83010	944.835	15.26	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	7.93530		0.00794		12.30490	0.01230	7.935	15.26	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	935.12000		0.93512		820.54400	0.82054	935.120	15.22	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	8.22000		0.00822		12.74400	0.01274	8.220	15.22	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	925.41430		0.92541		810.99810	0.81100	925.414	15.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	8.51430		0.00851		13.19810	0.01320	8.514	15.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.92190		10.92190		10.80000	10.80000		14.70	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	444.64410		0.44464		383.01590	0.38302	444.644	14.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	312.74410		0.31274		373.01590	0.37302	312.744	14.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	439.57010		0.43957		378.47050	0.37847	439.570	14.58	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	317.67010		0.31767		378.47050	0.37847	317.670	14.58	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	434.53960		0.43454		374.26550	0.37427	434.540	14.59	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	322.63960		0.32264		384.26550	0.38427	322.640	14.59	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62400		1.62400		1.61650	1.61650		13.44	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,350.67400		0.13507		1,277.94640	0.12779	1,350.674	14.29	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	10.67400		0.00107		12.94640	0.00129	10.674	14.29	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,253.55880		0.12536		1,181.75300	0.11818	1,253.559	13.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	13.55880		0.00136		16.75300	0.00168	13.559	13.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,158.71520		0.11587		1,088.05470	0.10881	1,158.715	13.93	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	18.71520		0.00187		23.05470	0.00231	18.715	13.93	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63460		1.63460		1.62710	1.62710		14.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	504.84000		0.05048		467.06160	0.04671	504.840	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	658.84000		0.06588		696.06160	0.06961	658.840	14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	467.09940		0.04671		431.62710	0.04316	467.099	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	721.09940		0.07211		760.62710	0.07606	721.099	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	431.91250		0.04319		398.67970	0.03987	431.913	15.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	785.91250		0.07859		827.67970	0.08277	785.913	15.12	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			113.62706		113.62706		113.62706	113.62706			0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.44967		109.44967		110.74451	110.74451			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		754.51000	0.75451	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	540.33000		0.54033		0.00000	0.00000	540.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000		744.51000	0.74451		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	550.33000	0.55033		0.00000	0.00000		550.330		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000		734.51000	0.73451		0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	560.33000	0.56033		0.00000	0.00000		560.330		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.48000	85.27713		9.48000	85.27713				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.71011	81.89051		9.56019	83.01196				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	9,873.73000	9.87373		8,752.28000	8.75228		9,873.730		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	9,785.45000	9.78545		8,664.00000	8.66400		9,785.450		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	9,697.30000	9.69730		8,575.85000	8.57585		9,697.300		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.83322	82.96542		9.67821	84.10173				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,170.75000	2.17075		1,034.44000	1.03444		2,170.750		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,095.22000	2.09522		958.91000	0.95891		2,095.220		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,019.80000	2.01980		883.49000	0.88349		2,019.800		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			430.64400	430.64400		433.04300	433.04300				0.00	0	101.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	153,460.00000	15.34600		129,470.00000	12.94700		153,460.000		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	153,560.00000	15.35600		129,570.00000	12.95700		153,560.000		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	153,660.00000	15.36600		129,670.00000	12.96700		153,660.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.29600	436.29600		438.72700	438.72700				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	36,940.00000	3.69400		12,630.00000	1.26300		36,940.000		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	37,040.00000	3.70400		12,730.00000	1.27300		37,040.000		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	37,140.00000	3.71400		12,830.00000	1.28300		37,140.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.17500	442.17500		444.63800	444.63800				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	1,850.00000	0.18500		26,480.00000	2.64800		1,850.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	1,750.00000	0.17500		26,380.00000	2.63800		1,750.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	1,650.00000	0.16500		26,280.00000	2.62800		1,650.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000		110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013		Index Future	197.03800	197.03800		198.01100	198.01100			0.00	0	1,078.00
IGOV	On 06/02/2014		Index Future	199.64800	199.64800		200.63500	200.63500			3,992,960.00	2	166.00
ILBI	On 07/11/2013		Index Future	535.48700	535.48700		539.20100	539.20100			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	542.73400	542.73400		546.50000	546.50000			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013		Jibar Tradeable Future	5.14000	94.86000		5.13000	94.87000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.16000	94.84000		5.15000	94.85000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.20000	94.80000		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.27000	94.73000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.34000	94.66000		5.32000	94.68000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.42000	94.58000		5.41000	94.59000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.55000	94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.70000	94.30000		5.66000	94.34000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.01000	93.99000		5.97000	94.03000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.31000	93.69000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.62000	93.38000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.91000	93.09000		6.88000	93.12000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.16000	92.84000		7.14000	92.86000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.85440	7.85440		7.71690	7.71690		9.70	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	285.86780	0.28587		178.75830	0.17876	285.868	10.13	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	21.46780	0.02147		51.85830	0.05186	21.468	10.13	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	277.26890	0.27727		171.71100	0.17171	277.269	10.09	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	22.86890	0.02287		54.81100	0.05481	22.869	10.09	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	268.74970	0.26875		164.79490	0.16479	268.750	10.05	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	24.34970	0.02435		57.89490	0.05789	24.350	10.05	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	7.91330	7.91330		7.77410	7.77410		10.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	127.17080	0.12717		90.92060	0.09092	127.171	11.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	353.87080	0.35387		456.82060	0.45682	353.871	11.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	124.25420	0.12425		88.88290	0.08888	124.254	11.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	360.95420	0.36095		464.78290	0.46478	360.954	11.70	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	121.63650	0.12164		86.94580	0.08695	121.636	11.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	368.33650	0.36834		472.84580	0.47285	368.337	11.74	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.84990	9.84990	0.10151	9.99550	9.99550		14.43	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	1,099.53210	0.10995	0.10151	1,705.59430	0.17056	1,099.532	14.30	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	3,000.53210	0.30005	0.10151	2,150.59430	0.21506	3,000.532	14.30	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	1,065.45250	0.10655	0.10151	1,659.72380	0.16597	1,065.453	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 / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	3,066.45250		0.30665	0.10151	2,204.72380	0.22047	3,066.453	14.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	1,032.13780		0.10321	0.10151	1,614.67600	0.16147	1,032.138	14.28	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,133.13780		0.31331	0.10151	2,259.67600	0.22597	3,133.138	14.28	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.76500		103.23982		7.76500	103.23982			0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.87472		100.73339		7.80615	101.17863			0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	9,508.74000		9.50874		9,063.50000	9.06350	9,508.740		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	9,436.01000		9.43601		8,990.77000	8.99077	9,436.010		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	9,363.33000		9.36333		8,918.09000	8.91809	9,363.330		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.97790		102.05556		7.90647	102.50687			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	873.65000		0.87365		422.34000	0.42234	873.650		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	809.97000		0.80997		358.66000	0.35866	809.970		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	746.33000		0.74633		295.02000	0.29502	746.330		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.10000		119.70246		6.10000	119.70246		3.10	0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.25178		114.55506		6.20567	114.64065		3.05	0.00	0	25,434.00
R157	On 07/11/2013	Bond Future	5.59	Call	244.82000		0.24482		269.14000	0.26914	244.820		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,481.58000		1.48158		1,420.31000	1.42031	1,481.580		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	249.48000		0.24948		274.12000	0.27412	249.480		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,467.42000		1.46742		1,406.47000	1.40647	1,467.420		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	254.21000		0.25421		279.18000	0.27918	254.210		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,453.33000		1.45333		1,392.71000	1.39271	1,453.330		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.42882		116.05873		6.37439	116.14559		2.63	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	363.43000		0.36343		390.28000	0.39028	363.430		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,631.45000		1.63145		1,571.44000	1.57144	1,631.450		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	367.88000		0.36788		394.96000	0.39496	367.880		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,619.70000		1.61970		1,559.92000	1.55992	1,619.700		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	372.36000		0.37236		399.67000	0.39967	372.360		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,607.99000		1.60799		1,548.44000	1.54844	1,607.990		0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.62728		110.81411		6.56146	110.90250		2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	250.44000		0.25044		269.77000	0.26977	250.440		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,203.89000		2.20389		2,134.83000	2.13483	2,203.890		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,192.81000		2.19281		2,123.90000	2.12390	2,192.810		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	253.12000		0.25312		272.60000	0.27260	253.120		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	255.82000		0.25582		275.46000	0.27546	255.820		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,181.75000		2.18175		2,113.00000	2.11300	2,181.750		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.90202		112.31515		6.81984	112.40477			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	176.79000		0.17679		87.17000	0.08717	176.790		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	165.87000		0.16587		76.25000	0.07625	165.870		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	154.95000		0.15495		65.33000	0.06533	154.950		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.12000		120.50156		8.12000	120.50156		14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			8.25792	121.86290			8.15845	122.75134		14.56	26,931,700.90	221	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	123.14000	0.12314		163.62000	0.16362		123.140	14.26	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	17,305.73000	17.30573		16,457.77000	16.45777		17,305.730	14.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	233.73000	0.23373		302.46000	0.30246		233.730	14.26	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,769.91000	14.76991		13,950.20000	13.95020		14,769.910	14.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,543.87000	2.54387		2,946.47000	2.94647		2,543.870	14.48	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,867.07000	4.86707		4,381.23000	4.38123		4,867.070	14.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,130.86000	4.13086		3,694.84000	3.69484		4,130.860	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,076.59000	3.07659		3,529.01000	3.52901		3,076.590	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,116.95000	3.11695		3,572.92000	3.57292		3,116.950	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,081.30000	4.08130		3,648.83000	3.64883		4,081.300	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,157.63000	3.15763		3,617.13000	3.61713		3,157.630	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,032.16000	4.03216		3,603.22000	3.60322		4,032.160	14.53	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,608.59000	3.60859		3,211.23000	3.21123		3,608.590	14.56	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,538.20000	3.53820		4,029.28000	4.02928		3,538.200	14.56	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,734.36000	4.73436		5,309.30000	5.30930		4,734.360	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,610.83000	2.61083		2,297.33000	2.29733		2,610.830	14.69	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,099.12000	6.09912		6,748.70000	6.74870		6,099.120	14.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,838.79000	1.83879		1,599.93000	1.59993		1,838.790	14.82	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,604.70000	7.60470		8,317.13000	8.31713		7,604.700	14.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,263.00000	1.26300		1,086.99000	1.08699		1,263.000	14.96	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.35679	118.17318		8.25370	119.07339			14.76	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,697.94000	2.69794		3,036.10000	3.03610		2,697.940	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,231.53000	8.23153		7,669.48000	7.66948		8,231.530	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,727.74000	2.72774		3,068.41000	3.06841		2,727.740	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,168.73000	8.16873		7,609.19000	7.60919		8,168.730	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,757.45000	2.75745		3,100.62000	3.10062		2,757.450	14.56	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,105.93000	8.10593		7,548.89000	7.54889		8,105.930	14.56	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.45654	119.76575		8.34960	120.67847			14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,875.15000	1.87515		2,102.87000	2.10287		1,875.150	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,332.91000	14.33291		13,647.91000	13.64791		14,332.910	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,894.26000	1.89426		2,123.71000	2.12371		1,894.260	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,254.28000	14.25428		13,571.01000	13.57101		14,254.280	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,175.90000	14.17590		13,494.36000	13.49436		14,175.900	14.27	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,913.51000	1.91351		2,144.69000	2.14469		1,913.510	14.27	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.55899	116.09738		8.44808	117.02242			0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	2,261.55000	2.26155		1,336.51000	1.33651		2,261.550	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	2,176.37000	2.17637		1,251.33000	1.25133		2,176.370	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	2,091.27000	2.09127		1,166.23000	1.16623		2,091.270	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future			277.89255	277.89255		277.89255	277.89255			0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			279.83598	279.83598		280.98040	280.98040			0.00	0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000		990.40000	0.99040		0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	154.02000	0.15402		0.00000	0.00000		154.020	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000		980.40000	0.98040		0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	164.02000	0.16402		0.00000	0.00000		164.020	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R197	On 07/11/2013	Bond Future	280.01	Call		0.00000	0.00000		970.40000	0.97040	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put		174.02000	0.17402		0.00000	0.00000	174.020		0.00	0	0.00
R197	On 07/12/2023	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 01/08/2013	Bond Future				5.29000	105.61791		5.29000	105.61791		1.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future				5.43082	106.95130		5.37668	107.01030		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call		112.38000	0.11238		127.40000	0.12740	112.380		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put		813.86000	0.81386		769.88000	0.76988	813.860		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call		114.94000	0.11494		130.20000	0.13020	114.940		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put		805.42000	0.80542		761.68000	0.76168	805.420		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call		117.55000	0.11755		133.05000	0.13305	117.550		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put		797.03000	0.79703		753.53000	0.75353	797.030		0.00	0	0.00
R201	On 06/02/2014	Bond Future				5.47131	103.94737		5.40056	104.00728		1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call		310.38000	0.31038		337.59000	0.33759	310.380		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put		506.45000	0.50645		473.75000	0.47375	506.450		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call		313.96000	0.31396		341.38000	0.34138	313.960		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put		501.54000	0.50154		469.05000	0.46905	501.540		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call		317.58000	0.31758		345.19000	0.34519	317.580		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put		496.67000	0.49667		464.37000	0.46437	496.670		0.00	0	0.00
R201	On 08/05/2014	Bond Future				5.49024	105.34821		5.38881	105.40924		1.04	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call		189.36000	0.18936		209.95000	0.20995	189.360		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put		642.34000	0.64234		601.90000	0.60190	642.340		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put		638.18000	0.63818		597.89000	0.59789	638.180		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call		191.26000	0.19126		212.00000	0.21200	191.260		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call		193.17000	0.19317		214.06000	0.21406	193.170		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put		634.03000	0.63403		593.89000	0.59389	634.030		0.00	0	0.00
R201	On 07/08/2014	Bond Future				5.46736	102.36631		5.29573	102.42819			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put		63.95000	0.06395		2.07000	0.00207	63.950		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call		0.00000	0.00000		1.54000	0.00154	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put		60.34000	0.06034		0.00000	0.00000	60.340		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call		0.00000	0.00000		5.14000	0.00514	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put		56.74000	0.05674		0.00000	0.00000	56.740		0.00	0	0.00
R201	On 22/12/2014	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future				208.64391	208.64391		208.64391	208.64391			0.00	0	0.00
R202	On 07/11/2013	Bond Future				207.23082	207.23082		208.00284	208.00284			0.00	0	42,966.00
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		1,759.18000	1.75918		987.16000	0.98716	1,759.180		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		1,769.18000	1.76918		997.16000	0.99716	1,769.180		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		1,779.18000	1.77918		1,007.16000	1.00716	1,779.180		0.00	0	0.00
R202	On 07/12/2033	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future				6.80000	108.33915		6.80000	108.33915		5.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future				6.95060	105.62056		6.86958	105.89722		5.70	0.00	0	7,729.00
R203	On 07/11/2013	Bond Future	5.71	Call		103.69000	0.10369		129.96000	0.12996	103.690		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put		4,440.33000	4.44033		4,189.94000	4.18994	4,440.330		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call		204.13000	0.20413		248.89000	0.24889	204.130		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put		3,543.00000	3.54300		3,311.10000	3.31110	3,543.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call		208.82000	0.20882		254.37000	0.25437	208.820		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	3,512.26000		3.51226		3,281.15000	3.28115	3,512.260	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	213.72000		0.21372		260.07000	0.26007	213.720	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,481.75000		3.48175		3,251.44000	3.25144	3,481.750	5.57	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,391.04000		103.39104		103,667.70000	103.66770	103,391.040	5.89	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.08921		107.00695		7.00146	107.28738		5.28	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	379.95000		0.37995		436.43000	0.43643	379.950	5.17	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,094.23000		4.09423		3,870.28000	3.87028	4,094.230	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	501.26000		0.50126		570.78000	0.57078	501.260	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,584.84000		3.58484		3,373.93000	3.37393	3,584.840	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	508.38000		0.50838		578.62000	0.57862	508.380	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,558.89000		3.55889		3,348.70000	3.34870	3,558.890	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	515.58000		0.51558		586.55000	0.58655	515.580	5.17	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,533.03000		3.53303		3,323.57000	3.32357	3,533.030	5.17	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.22927		104.28801		7.13383	104.57255		5.23	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	424.26000		0.42426		478.29000	0.47829	424.260	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,976.76000		4.97676		4,746.25000	4.74625	4,976.760	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	429.39000		0.42939		483.92000	0.48392	429.390	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,950.51000		4.95051		4,720.50000	4.72050	4,950.510	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	434.57000		0.43457		489.61000	0.48961	434.570	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,924.31000		4.92431		4,694.81000	4.69481	4,924.310	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,145.22000		2.14522		2,308.96000	2.30896	2,145.220	5.22	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,638.63000		1.63863		1,517.83000	1.51783	1,638.630	5.22	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.38641		105.70059		7.28213	105.98902		0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	0.00000		0.00000		21.80000	0.02180	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	266.63000		0.26663		0.00000	0.00000	266.630	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000		0.00000		49.50000	0.04950	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	238.93000		0.23893		0.00000	0.00000	238.930	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	0.00000		0.00000		77.18000	0.07718	0.000	0.00	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	211.25000		0.21125		0.00000	0.00000	211.250	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.02000		105.31768		7.02000	105.31768		7.70	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.14454		106.74288		7.07493	107.04348		7.45	3,736,000.80	35	25,774.00
R204	On 07/11/2013	Bond Future	6.29	Call	372.19000		0.37219		434.68000	0.43468	372.190	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,137.28000		4.13728		3,899.17000	3.89917	4,137.280	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	380.13000		0.38013		443.60000	0.44360	380.130	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,100.20000		4.10020		3,863.07000	3.86307	4,100.200	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	388.20000		0.38820		452.65000	0.45265	388.200	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,063.27000		4.06327		3,827.12000	3.82712	4,063.270	7.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,304.13000		1.30413		1,451.03000	1.45103	1,304.130	7.41	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,929.49000		1.92949		1,775.79000	1.77579	1,929.490	7.41	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.25959		104.11404		7.18555	104.41872		7.54	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	854.05000		0.85405		942.40000	0.94240	854.050	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,502.99000		4.50299		4,286.66000	4.28666	4,502.990	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	864.70000		0.86470		953.84000	0.95384	864.700	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,470.79000		4.47079		4,255.25000	4.25525	4,470.790	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	875.45000		0.87545		965.39000	0.96539	875.450	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,438.71000		4.43871		4,223.97000	4.22397	4,438.710	7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.37957		105.51705		7.30054	105.82615		7.27	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	796.12000		0.79612		869.70000	0.86970	796.120	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,192.94000		6.19294		5,957.42000	5.95742	6,192.940	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	804.52000		0.80452		878.68000	0.87868	804.520	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,159.79000		6.15979		5,924.85000	5.92485	6,159.790	7.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Call	812.99000		0.81299		887.73000	0.88773	812.990	7.13	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,126.72000		6.12672	5,892.36000	5.89236	6,126.720	6,126.720	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.50977		102.91537	7.42527	103.22868		0.00		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000		0.00000	54.70000	0.05470		0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	258.61000		0.25861	0.00000	0.00000		258.610		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000	91.81000	0.09181		0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	221.50000		0.22150	0.00000	0.00000		221.500		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000	128.91000	0.12891		0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	184.40000		0.18440	0.00000	0.00000		184.400		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.34000		101.34797	5.34000	101.34797			0.68	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.68930		102.72523	5.60240	102.74073			0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.70000		0.00870	10.50000	0.01050		8.700	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	258.87000		0.25887	245.17000	0.24517		258.870	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.88000		0.00888	10.71000	0.01071		8.880	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	257.25000		0.25725	243.58000	0.24358		257.250	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	9.05000		0.00905	10.91000	0.01091		9.050	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	255.63000		0.25563	241.99000	0.24199		255.630	0.37	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.33500		99.99644	7.33500	99.99644			9.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.44584		101.39370	7.39256	101.65261			9.27	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	581.90000		0.58190	649.25000	0.64925		581.900	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,333.54000		4.33354	4,141.98000	4.14198		4,333.540	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	592.85000		0.59285	661.11000	0.66111		592.850	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,293.73000		4.29373	4,103.08000	4.10308		4,293.730	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	603.96000		0.60396	673.12000	0.67312		603.960	9.12	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,254.12000		4.25412	4,064.37000	4.06437		4,254.120	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.55742		99.08543	7.50126	99.34788			9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	970.63000		0.97063	1,046.47000	1.04647		970.630	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,366.93000		5.36693	5,180.32000	5.18032		5,366.930	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	982.49000		0.98249	1,058.99000	1.05899		982.490	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,329.59000		5.32959	5,143.64000	5.14364		5,329.590	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	994.44000		0.99444	1,071.61000	1.07161		994.440	9.06	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,292.38000		5.29238	5,107.10000	5.10710		5,292.380	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.67528		100.42082	7.61594	100.68706			9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	900.95000		0.90095	962.21000	0.96221		900.950	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,838.26000		7.83826	7,633.28000	7.63328		7,838.260	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	910.10000		0.91010	971.83000	0.97183		910.100	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,798.75000		7.79875	7,594.24000	7.59424		7,798.750	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	919.33000		0.91933	981.52000	0.98152		919.330	9.07	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,759.34000		7.75934	7,555.29000	7.55529		7,759.340	9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.80156		98.14088	7.73877	98.41080				0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	480.20000		0.48020	210.28000	0.21028		480.200		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	437.04000		0.43704	167.12000	0.16712		437.040		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	393.90000		0.39390	123.98000	0.12398		393.900		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.48000		98.15285		7.48000	98.15285		10.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.58560		96.12848		7.52724	96.44506		10.71	3,941,267.68	41	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	572.97000		0.57297		648.94000	0.64894	572.970	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,002.50000		5.00250		4,761.89000	4.76189	5,002.500	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	584.23000		0.58423		661.28000	0.66128	584.230	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,956.53000		4.95653		4,717.00000	4.71700	4,956.530	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	595.65000		0.59565		673.79000	0.67379	595.650	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,910.77000		4.91077		4,672.33000	4.67233	4,910.770	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,844.19000		1.84419		2,009.53000	2.00953	1,844.190	10.66	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,308.98000		2.30898		2,157.74000	2.15774	2,308.980	10.66	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.68905		97.39024		7.62797	97.71112		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	991.87000		0.99187		1,079.87000	1.07987	991.870	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,131.52000		6.13152		5,898.64000	5.89864	6,131.520	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,004.54000		1.00454		1,093.36000	1.09336	1,004.540	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,088.28000		6.08828		5,856.22000	5.85622	6,088.280	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,017.77000		1.01777		1,107.43000	1.10743	1,017.770	10.09	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,045.64000		6.04564		5,814.42000	5.81442	6,045.640	10.09	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.79290		95.30620		7.72887	95.63169		10.38	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	860.20000		0.86020		928.94000	0.92894	860.200	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,875.65000		8.87565		8,618.90000	8.61890	8,875.650	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	869.73000		0.86973		939.04000	0.93904	869.730	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,829.17000		8.82917		8,572.99000	8.57299	8,829.170	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,782.78000		8.78278		8,527.19000	8.52719	8,782.780	10.19	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	879.33000		0.87933		949.23000	0.94923	879.330	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.90224		96.59708		7.83509	96.92705			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	552.32000		0.55232		222.35000	0.22235	552.320		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	502.95000		0.50295		172.98000	0.17298	502.950		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	453.62000		0.45362		123.65000	0.12365	453.620		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.89000		76.61595		8.89000	76.61595		20.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.07268		73.88422		8.94275	74.86452		22.31	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,985.07000		1.98507		2,387.90000	2.38790	1,985.070	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,250.90000		5.25090		4,673.43000	4.67343	5,250.900	22.17	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,383.59000		2.38359		2,836.40000	2.83640	2,383.590	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,542.92000		4.54292		4,015.43000	4.01543	4,542.920	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,413.76000		2.41376		2,870.15000	2.87015	2,413.760	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,495.01000		4.49501		3,971.10000	3.97110	4,495.010	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,444.16000		2.44416		2,904.13000	2.90413	2,444.160	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,447.45000		4.44745		3,927.12000	3.92712	4,447.450	22.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.25	Call	4,003.84000		4.00384		4,616.28000	4.61628	4,003.840	22.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,698.52000		2.69852		2,330.66000	2.33066	2,698.520	22.46	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,625.28000		4.62528		5,285.10000	5.28510	4,625.280	22.55	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,244.24000		2.24424		1,923.76000	1.92376	2,244.240	22.55	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,976.80000		1.97680		1,686.03000	1.68603	1,976.800	22.61	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,060.87000		5.06087		5,750.40000	5.75040	5,060.870	22.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,976.53000		5.97653		6,720.49000	6.72049	5,976.530	22.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,519.34000		1.51934		1,283.00000	1.28300	1,519.340	22.73	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.16559		74.85407		9.03177	75.84736		21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,672.52000		2.67252		3,067.92000	3.06792	2,672.520	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,504.41000		7.50441		6,906.52000	6.90652	7,504.410	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,698.65000		2.69865		3,096.63000	3.09663	2,698.650	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,449.41000		7.44941		6,854.10000	6.85410	7,449.410	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,725.13000		2.72513		3,125.70000	3.12570	2,725.130	21.50	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,394.90000		7.39490		6,802.18000	6.80218	7,394.900	21.50	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.25759		72.71799		9.11975	73.72482		22.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,363.24000		13.36324		12,627.31000	12.62731	13,363.240	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,869.17000		1.86917		2,140.07000	2.14007	1,869.170	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,886.72000		1.88672		2,159.50000	2.15950	1,886.720	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,290.13000		13.29013		12,556.08000	12.55608	13,290.130	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,904.39000		1.90439		2,179.06000	2.17906	1,904.390	21.88	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,217.28000		13.21728		12,485.12000	12.48512	13,217.280	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.35113		73.70296		9.20915	74.72347		21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	2,266.31000		2.26631		1,245.80000	1.24580	2,266.310	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	2,191.73000		2.19173		1,171.22000	1.17122	2,191.730	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.88	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	2,117.27000		2.11727		1,096.76000	1.09676	2,117.270	21.88	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		21.88	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		21.88	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		21.88	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		21.88	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		21.88	0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.98330		157.98330		157.98330	157.98330		21.88	0.00	0	0.00
R210	On 07/11/2013	Bond Future			155.80487		155.80487		157.06874	157.06874		21.88	0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	21.88	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	4,185.13000		4.18513		2,921.26000	2.92126	4,185.130	21.88	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	21.88	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	4,195.13000		4.19513		2,931.26000	2.93126	4,195.130	21.88	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	21.88	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	4,205.13000		4.20513		2,941.26000	2.94126	4,205.130	21.88	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		21.88	0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.23262		128.23262		128.23262	128.23262		21.88	0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.84772		129.84772		129.96971	129.96971		21.88	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	21.88	0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	142.28000		0.14228		20.29000	0.02029	142.280	21.88	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	21.88	0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	152.28000		0.15228		30.29000	0.03029	152.280	21.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put		162.28000	0.16228		40.29000	0.04029	162.280		0.00	0	0.00
R211	On 31/01/2017	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future				130.46398	130.46398		130.46398	130.46398			0.00	0	0.00
R212	On 07/11/2013	Bond Future				130.93722	130.93722		131.73872	131.73872			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put		2,052.78000	2.05278		1,251.28000	1.25128	2,052.780		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put		2,062.78000	2.06278		1,261.28000	1.26128	2,062.780		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put		2,072.78000	2.07278		1,271.28000	1.27128	2,072.780		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future				8.69500	87.89207		8.69500	87.89207		18.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future				8.87798	84.94761		8.74805	85.95509		19.78	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call		2,406.35000	2.40635		2,866.57000	2.86657	2,406.350	19.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put		4,663.40000	4.66340		4,116.14000	4.11614	4,663.400	19.72	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call		2,437.27000	2.43727		2,901.19000	2.90119	2,437.270	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put		4,614.46000	4.61446		4,070.90000	4.07090	4,614.460	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call		2,468.43000	2.46843		2,936.04000	2.93604	2,468.430	19.73	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put		4,565.88000	4.56588		4,026.01000	4.02601	4,565.880	19.73	0.00	0	0.00
R213	On 06/02/2014	Bond Future				8.97807	86.06264		8.84399	87.08348		19.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call		2,591.39000	2.59139		2,979.43000	2.97943	2,591.390	19.23	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put		8,029.50000	8.02950		7,396.70000	7.39670	8,029.500	19.23	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call		2,617.19000	2.61719		3,007.83000	3.00783	2,617.190	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put		7,972.62000	7.97262		7,342.42000	7.34242	7,972.620	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call		2,643.14000	2.64314		3,036.39000	3.03639	2,643.140	19.24	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put		7,916.00000	7.91600		7,288.41000	7.28841	7,916.000	19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future				9.07340	83.68420		8.93514	84.71901		19.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call		1,879.34000	1.87934		2,152.61000	2.15261	1,879.340	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put		13,587.31000	13.58731		12,825.77000	12.82577	13,587.310	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call		1,896.86000	1.89686		2,172.01000	2.17201	1,896.860	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put		13,515.13000	13.51513		12,755.47000	12.75547	13,515.130	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call		1,914.49000	1.91449		2,191.54000	2.19154	1,914.490	19.41	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put		13,443.18000	13.44318		12,685.42000	12.68542	13,443.180	19.41	0.00	0	0.00
R213	On 07/08/2014	Bond Future				9.17202	84.81768		9.02937	85.86659		0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put		2,471.75000	2.47175		1,422.84000	1.42284	2,471.750		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put		2,395.74000	2.39574		1,346.83000	1.34683	2,395.740		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put		2,319.82000	2.31982		1,270.91000	1.27091	2,319.820		0.00	0	0.00
R213	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future				9.07500	76.88193		9.07500	76.88193		21.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future				9.26557	73.96363		9.13563	74.96145		23.35	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call		354.06000	0.35406		465.82000	0.46582	354.060	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put		13,182.67000	13.18267		12,296.61000	12.29661	13,182.670	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call		361.57000	0.36157		475.21000	0.47521	361.570	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put		13,091.03000	13.09103		12,206.85000	12.20685	13,091.030	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call		369.20000	0.36920		484.75000	0.48475	369.200	22.94	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put		12,999.71000	12.99971		12,117.44000	12.11744	12,999.710	22.94	0.00	0	0.00
R214	On 06/02/2014	Bond Future				9.36298	74.93446		9.22896	75.94555		22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	8.99	Call	3,637.94000		3.63794		4,112.88000	4.11288	3,637.940	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,512.05000		6.51205		5,975.90000	5.97590	6,512.050	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,668.89000		3.66889		4,146.37000	4.14637	3,668.890	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,463.44000		6.46344		5,929.83000	5.92983	6,463.440	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,699.96000		3.69996		4,180.00000	4.18000	3,699.960	22.88	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,415.10000		6.41510		5,884.05000	5.88405	6,415.100	22.88	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.15500		99.54561		9.15500	99.54561			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.35406		95.56351		9.21888	96.88588			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,957.65000		16.95765		15,635.28000	15.63528	16,957.650		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	16,828.32000		16.82832		15,505.95000	15.50595	16,828.320		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	16,699.25000		16.69925		15,376.88000	15.37688	16,699.250		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.45523		96.81789		9.31558	98.15773			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,578.84000		3.57884		2,239.00000	2.23900	3,578.840		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,477.57000		3.47757		2,137.73000	2.13773	3,477.570		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	3,376.49000		3.37649		2,036.65000	2.03665	3,376.490		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,395.95000		19,395.95000		19,242.68000	19,242.68000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	310.30500		0.03103		313.54990	0.03135	310.305	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	232.30500		0.02323		235.54990	0.02355	232.305	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	261.40120		0.02614		264.69910	0.02647	261.401	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	283.40120		0.02834		286.69910	0.02867	283.401	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	219.43640		0.02194		222.73230	0.02227	219.436	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	341.43640		0.03414		344.73230	0.03447	341.436	13.73	0.00	0	0.00
Total for Derivatives :													636,255,712.03	57,271	1 962 833.00
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.70283			100.64147			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.81000		107.24818		6.76500	107.24605			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.88228			100.81137			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.22500		108.20858		8.15500	108.43357			756,700,000,000.00	92,000,000	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		99.72546			101.42941			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		99.82995			101.55828			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.31145		8.00000	48.27028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.09000	98.57456		9.02000	98.76285			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.16000	104.44230		7.11500	104.43156			7,160,000,000.00	1,000,000	6,448,000.00
AB07		On 07/03/2014	Spot Bond	6.54000	105.01566		6.49500	104.96787			0.00	0	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.13844			100.01739			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.52500	108.29762		8.44500	108.46008			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.85154			100.78315			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.62000	137.39149		0.62000	137.43399			0.00	0	100,000.00
ABCP13		On 07/12/2023	Spot Bond	2.25000	261.81776		2.21000	262.71218			0.00	0	100,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	101.45508			101.38079			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	101.35935			101.30003			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.56970			101.50282			0.00	0	300,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.99759			100.92594			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.04255			100.96761			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.07240			100.99526			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.42000	110.69486		7.37500	110.67695			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	103.24956			103.17262			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.14000	106.01483		7.09500	105.98353			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.82968			101.75535			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.88914			101.81105			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.67484			100.59161			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.67090			100.59312			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.72968			100.64492			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.94341			100.86578			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	101.12714			101.04115			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.24000	105.81259		6.19500	105.74618			0.00	0	556,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	0.00000		101.42900			101.36346			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		99.89399			101.20869			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		131.25122	5.07000	131.22921				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000		125.94951	2.88000	126.03333				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		117.19321	2.57000	117.20462				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		98.79454	4.22000	98.78615				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.87000		99.75416	5.80000	100.12337				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.82500		112.67370	10.74500	112.75574				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.87840		100.75394				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		101.05480		100.95522				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		101.11261		101.00754				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		101.25060		101.14009				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.87000		110.36924	3.87000	110.36455				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		30.01961	100.00000	29.72977				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		163.29453	1.95000	163.76819				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		152.61737	2.76000	152.62911				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000		165.42027	1.98000	166.01216				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.22000		163.92469	2.20000	164.45108				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.82125		71.43362	7.74125	71.61249				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.82125		71.43362	7.74125	71.61249				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000		16.88477	84.61000	16.77171				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		88.73000		88.73000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.99286		100.91729				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		89.67000		89.63000				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000		45.47084	100.00000	45.12675				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN42		On 16/11/2015	Spot Bond	0.00000	88.50000			88.46000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	88.96000			88.91000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	84.98000			84.96000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	84.70000			84.68000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.65514			100.58600			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.49662			100.42700			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	84.11000			84.09000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.68000	103.87380		6.63500	103.85836			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	106.04000			105.22000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	86.17000			86.13000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	88.18000			88.08000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	86.63000			86.61000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.79602			100.72666			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.95000	118.03905		6.90500	118.04526			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.51957			100.44383			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	83.26000			83.39000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	83.78000			83.77000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.64000	99.57155		2.64000	99.58067			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.88000	142.42194		2.82000	143.45539			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.82000	187.01702		2.80000	187.58405			0.00	0	1,000,000.00
ABN64		On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	82.91000			82.90000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.38500	93.30006		9.31500	93.61440			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69		On 28/02/2016	Spot Bond	0.00000	101.63000			101.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		90.25000			90.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.50000			100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.81042			104.73083			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		87.94000			87.84000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		82.26000			82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.44000			98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.62000		108.00687		9.52000	108.67865			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		97.96000			97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.56500		108.43612		9.46500	109.11262			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.66000		91.94825		8.60000	92.17216			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.60000			100.56000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		103.06000			103.02000			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
ABS10	On 17/03/2018	Spot Bond	8.12500		110.58104		8.04500	110.80092			0.00	0	616,000.00
ABS5	On 01/05/2015	Spot Bond	6.76000		104.76783		6.71500	104.76584			405,600,000,000.00	60,000,000	66,100,000.00
ABS6	On 01/06/2020	Spot Bond	8.67500		99.18952		8.62000	99.37245			13,966,750,000.00	1,610,000	2,055,000.00
ABS7	On 11/09/2026	Spot Bond	9.82000		96.24503		9.72000	96.83798			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.41000		108.31049		7.36500	108.33302			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000		125.15063		4.00000	125.14359			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.32000		127.89744		1.32000	127.92722			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.06000		265.92654		2.02000	266.84327			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond	0.56000		125.86908		0.56000	125.90882			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.02000		124.43182		1.95000	125.11276			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		32.57477	100.00000	32.26026				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		101.63743		101.54793				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		101.63743		101.54793				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.11000		109.83068	11.06500	109.78658				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		99.80732		102.00419				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.63885	100.00000	1.62302				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		99.80197		102.05881				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		99.72636		102.83401				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.96301		100.89123				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.76829	100.00000	9.67398				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.95436		100.88324				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		99.81267		101.94956				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.15256	11.00000	58.08609				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.76829	100.00000	9.67398				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		99.81342		101.51729				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.82778		100.75004				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		101.06966		100.98974				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.12279		101.03882				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.24220		101.14911				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.06953		100.98961				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.10552		101.02286				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.12136		101.03749				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.27557			100.19312			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.27557			100.19312			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.27723			100.19426			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.04075			100.96303			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.27723			100.19426			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.27392			100.19197			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.89676			83.87810			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.02052			100.94434			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	101.00484			100.92986			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.91258			100.83593			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	101.00484			100.92986			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.08398			101.00297			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.11976			101.03600			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.13414			101.04929			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.10536			101.02271			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.93275			100.86327			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.04077			100.96305			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.13000	105.59376		9.07500	105.76076			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.95445			100.88332			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38000	101.00728		7.34000	100.94719			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.22527			100.15120			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.34678			100.26642			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.09685			101.01869			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	100.26894			100.19382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000		4.88588	100.00000	4.84277				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.59703	100.00000	6.53913				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		77.17279		77.15273				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		151.09227		149.68021				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		151.15575		149.74265				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		101.06949		100.98958				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		99.87955		99.81048				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		99.87955		99.81048				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.26894		100.19382				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		101.41935		101.34694				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		101.03346		100.95629				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		101.02482		100.94831				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		102.18974		102.11487				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.36518		101.28763				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.18871		102.11395				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.85742		100.77603				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		101.04049		100.96106				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		101.13635		101.05998				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.55410		101.47186				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.90968		100.83265				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		101.07383		100.99359				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		101.03137		100.96433				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.88375		100.81800				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		101.05096		100.97247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	100.06286			99.99987			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.93569			100.86599			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.91117			100.84333			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.95877			100.88732			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	101.04808			100.96981			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.99764			100.92321			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.94002			100.86999			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.95589			100.88465			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	104.00943		10.23000	103.89670			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.97158			100.89913			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.94723			100.87666			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	101.32885			101.22916			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	102.48019			102.28888			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.89692			100.82883			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.16500	104.22528		9.09500	104.44187			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	101.04369			100.96575			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	108.24543		1.75000	108.26557			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.95445			100.88332			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.95715			100.88580			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	101.02290			100.94513			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	101.05865			100.97812			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.98713			100.91211			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.96852			100.89494			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	101.05150			100.97153			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	101.01575			100.93853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	101.09437		101.01111			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.02290		100.94513			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.06579		100.98473			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.59629		102.52063			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.05150		100.97153			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.01841		100.94239			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.07949		100.99881			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.09820		101.01609			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.86570		100.80095			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.87937		100.81395			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.94708		100.87650			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.96871		100.89649			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.10261		101.02017			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.09152		101.00847			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.17292		101.08359			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.03005		100.95172			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.16150		101.07305			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.16577		101.07701			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.17292		101.08359			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.70288		88.63272			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.11580		101.03088			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.11580		101.03088			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	110.50565		109.48133			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	112.10955		111.07016			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.95851		100.88568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.94848			100.87643			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.32758			100.26580			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.87174			101.34826			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.62788			100.55400			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.20296			100.12906			0.00	0	2,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.23228			100.15512			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	102.02536			101.94454			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.24653			100.16598			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.93292			100.87368			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.77267		100.00000	6.70728			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.46984			101.39792			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.63982			101.55946			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.75309			101.66710			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.46040			100.38802			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.51104			100.43051			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.57845			100.48706			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.44232			100.37196			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.76000	99.17953		7.68000	99.28238			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.58292			100.48985			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.68552			100.57586			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.38500	104.34050		8.31500	104.55767			0.00	0	602,000.00
AIR02		On 30/04/2023	Spot Bond	9.26000	118.57483		9.16000	119.15750			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	42.95385		100.00000	42.53913			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.06000	113.40107		7.01500	113.42626			239,429,578,280.00	33,913,538	41,513,538.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	40.99874		100.00000	40.60290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.72351	100.00000	14.59360				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.13000		147.72891	3.07000	148.74482				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.57000		126.49541	4.57000	126.47988				0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.50643		100.44239				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		101.01211		100.95006				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.05692		100.99210				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.05249		100.98438				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.84553		100.77295				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.63500		108.29289	8.56500	108.48803				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.46258		100.39271				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.36024		101.29030				0.00	0	200,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		89.47000	100.00000	88.62194				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.19243		100.12268				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.13500		113.04067	7.09000	113.04756				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.87266		100.78834				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		101.03520		100.96082				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.61500		103.51714	6.57500	103.44688				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.78940		100.71328				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.12000		104.86562	7.07500	104.83508				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.57500		108.23725	8.49500	108.42109				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.12792		100.01274				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.86139		103.63963	10.82185	103.57094				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.81697		102.02083	10.78732	101.93374				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.85488		101.94776	10.82317	101.86276				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.14048		101.03268				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		10.89279	101.84692		10.85902	101.76720			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.86117	101.06872		11.78631	101.19339			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.16890			101.05837			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.16890			101.05837			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.16897			101.05843			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.11139	101.11924		11.07185	101.04944			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.01469	101.93948		10.98634	101.85516			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.81697	102.02083		10.78732	101.93374			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99263	102.07499		10.94731	102.01853			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.19055	101.47550		10.13299	101.45233			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.10642			101.00190			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.09284			100.98812			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.09284			100.98812			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.03110			100.93238			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00407			100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.51761	101.18676		10.49061	101.12187			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.35000	100.47875		11.27000	100.60482			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	94.85636			94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	97.75476		10.22500	97.89366			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	83.01384			83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.78794			100.71403			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.99850			100.90437			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	101.07773		12.22500	100.97698			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.07601			100.97293			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.03500	98.00073		10.96500	98.12075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.04234			100.94252			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.07039			100.96786			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.07039			100.96786			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	95.75920			95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.02886			100.93035			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.77763			100.70344			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86139	103.93914		13.82185	103.83603			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.16629	102.25447		15.09615	102.27268			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.06936	101.89397		14.00317	101.85267			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.43355			101.29564			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.43355			101.29564			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.43355			101.29564			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.48913			101.34580			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.56361		100.00000	9.49124			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.74456		100.00000	20.54427			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.87988		100.00000	18.69760			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.65425		100.00000	11.54173			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.65425		100.00000	11.54173			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.09054		100.00000	13.95449			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.20921		100.00000	12.09133			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		66.31316		100.00000	65.81134			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.40975			100.34804			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	101.16909			101.05855			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	101.19747			101.08420			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		99.18478		100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP72U	On 06/09/2013	Spot Bond	100.00000		93.58974	100.00000	92.63959				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		83.33333	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		169.29285	1.92000	169.65818				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18000		138.02237	8.08000	139.95679				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000		138.33458	8.08000	140.25603				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56500		98.87466	8.46500	99.59455				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.08538		100.00007				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		101.62245		101.54714				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		100.20524		100.13788				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.29021		101.21250				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.98233		100.90906				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		51.69915	100.00000	51.20000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.78500		100.11546	7.71500	100.29702				46,710,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.43737		101.37012				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.38476		100.31292				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.39328		100.31981				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.42166		100.34277				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.45001		100.36570				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.52906		100.42961				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.06075	100.00000	8.97327				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.22840		100.15975				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.24065		100.16821				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.24589		100.17183				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.24764		100.17304				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	100.26860			100.18751			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.29650			100.20676			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.67366		100.00000	5.61889			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.67366		100.00000	5.61889			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.95291			100.88457			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.03532			100.96094			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.05778			100.98176			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.17500	105.48582		8.09500	105.64280			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.12517			101.04420			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.24479			101.15503			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.04991		100.00000	4.01081			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.04991		100.00000	4.01081			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.36500	103.75580		6.32000	103.72907			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.70228			101.63419			0.00	0	10,100,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	99.67201			99.61497			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	98.98534			98.92736			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	97.37703			97.31708			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.28847			101.22551			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.73554		100.00000	7.66085			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.53313			101.46102			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.29301			101.22983			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.36783			101.30095			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.50384			101.43022			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	102.07013			101.96830			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.98379			102.84019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	0.00000	101.04087			100.96315			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.08422		100.00000	10.97719			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.94000	110.56493		6.89500	110.53814			6,940,000,000.00	1,000,000	1,290,000.00
CBL08	On 02/11/2016	Spot Bond	9.22500	117.19780		9.14500	117.32130			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.39390			100.28262			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.95921			100.97474			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.92500	106.56778		8.84500	106.66275			0.00	0	7,257,000.00
CBL12	On 06/09/2018	Spot Bond	10.94500	106.30284		10.87500	106.45010			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.28823			100.18344			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.19500	101.75999		11.12500	101.92380			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.88806			101.81512			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11500	103.19669		9.03500	103.34986			0.00	0	425,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.13643			102.03197			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.63500	102.74166		11.56500	102.90708			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.18859			100.11296			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.55676			101.45160			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.02460			100.03412			0.00	4,000,000	1,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.98500	95.08219		9.92500	95.25833			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.01000	117.50237		9.91000	118.06472			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.86000	113.42963		9.76000	114.02307			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.26000	117.86331		9.16000	118.51787			407,440,000,000.00	44,000,000	22,965,939.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.79781			101.68372			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.47500	105.72730		11.39500	105.77883			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	99.95436			99.86320			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.21755			101.11242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000		100.75423			100.61160			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.86620			100.70209			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		101.53779			101.44632			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		101.62748			101.53853			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		99.73400			102.75544			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.73697			102.72488			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.96878			100.89655			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.91831			100.84993			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.72127			102.88638			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		99.81371			101.51758			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		99.82258			101.44724			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		101.01923			100.94316			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.67000		105.87791		10.62500	105.76117			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.25000		104.15189		8.20500	104.06410			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		99.80306			102.04791			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		101.32899			101.22930			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		101.51823			101.43196			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		101.51823			101.43196			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		99.95928			99.87860			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000		23.04581		100.00000	22.82330			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		22.85874		100.00000	22.63804			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		58.90435		100.00000	58.33562			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		58.90435		100.00000	58.33562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN166	On 30/04/2014	Spot Bond	100.00000	58.90435	100.00000	58.33562					0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	58.90435	100.00000	58.33562					0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	58.90435	100.00000	58.33562					0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	58.90435	100.00000	58.33562					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.06956		100.98964					0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	58.90435	100.00000	58.33562					0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	59.32884	100.00000	58.75602					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.53184		102.46451					0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.37935		101.27968					0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.13200	10.11000	101.02364					0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.37935		101.27968					0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.65087		100.57747					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	102.33203		102.15535					0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	113.31405	2.76000	113.32239					0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.06081		106.06081					0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	113.34275	3.14000	113.34662					0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.69129	8.25000	103.60021					0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.37935		101.27968					0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.37935		101.27968					0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	112.93221	3.10000	112.93697					0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	112.61057	2.40000	112.62377					0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.54967		101.43305					0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	101.45956		101.34986					0.00	0	0.00

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	100.54447			100.47536			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.55203			100.48193			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.01000	104.11156		7.96500	104.14807			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.58387			100.51207			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.57521			100.50450			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.40057			100.32481			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.40749			100.33131			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.06000	104.28911		8.01500	104.32527			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.06000	104.28911		8.01500	104.32527			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	107.43311			107.43311			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	109.34840			109.34840			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.11000	103.13086		8.06500	103.17207			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.09836			101.01625			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.22212			101.13056			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.46276			100.39283			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.46276			100.39283			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	67.36812		100.17539	66.71667			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.49140			101.38348			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.96535			99.89629			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.11507			101.03169			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.45250			101.38115			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.55517			101.47861			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.35840		9.35000	104.25308			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.35840		9.35000	104.25308			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.39828			101.32697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN245		On 25/02/2015	Spot Bond	0.00000	101.40249		101.33096			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	93.05587		93.05587			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	102.47237		102.34904			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	101.03910		100.96951			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	102.42218		102.30142			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.83878		100.76849			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.83878		100.76849			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.83878		100.76849			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.83878		100.76849			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.83878		100.76849			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.86178		100.78952			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.89993		100.82439			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.89993		100.82439			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.89993		100.82439			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.89993		100.82439			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.89993		100.82439			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.90631		100.83022			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.96500	106.59955	8.89500	106.80878			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	101.29433		101.19727			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	99.87773		99.80800			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.92084		100.85345			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.92084		100.85345			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.22980		100.15377			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.26392		101.16917			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	102.29725		102.17978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN271		On 20/06/2017	Spot Bond	0.00000	101.47948			101.36825			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.00860			100.93193			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.00144			100.92532			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.01920			100.94313			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.82443			101.43229			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	101.78054			101.69255			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.71394			101.62601			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.01631			100.94046			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.39375			101.28737			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.26331			101.18726			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.93635			100.86518			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.81842			100.74834			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.97282			100.89890			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.13722			101.05065			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.13722			101.05065			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.13722			101.05065			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.13722			101.05065			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00009			99.92748			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.42850			101.35209			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.04661			100.95846			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.04661			100.95846			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.03386			100.94681			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.92460			100.83758			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.03386			100.94681			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.75251			100.66436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	101.18041			101.09204			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.92464			100.83761			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.92464			100.83761			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.91863			100.83081			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.96196		100.00000	6.89475			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	114.50255			114.50255			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.15150			101.06383			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	114.73832			114.73832			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	114.02247			114.02247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	114.51826			114.51826			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	114.98679			114.98679			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	99.95698			99.87107			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.66500	95.78588		10.59500	96.06678			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.18500	97.44944		11.11500	97.72333			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.87356			100.79010			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.19004			101.09939			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.95808			99.87435			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.37024			100.29295			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.25843			100.17282			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.46504		8.80500	102.36912			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.03005			100.95172			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.37429			100.29613			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	108.22305			108.22305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond	0.00000		101.08295			101.00056			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		101.10438			101.02033			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.18719			101.09676			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.69939			101.61397			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		102.40882			102.28548			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		102.40882			102.28548			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		102.40882			102.28548			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.21987			101.12680			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.87973			100.81295			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.39620			100.33139			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.37565			100.29260			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		23.56825	100.00000	23.36143				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		23.56825	100.00000	23.36143				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.98161	7.01000	36.95416				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		141.44216			142.68604			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00075	100.00000	0.00074				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00075	100.00000	0.00074				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56500		126.55895	8.46500	127.29795				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.18000		138.02237	8.08000	139.95679				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.18000		138.33458	8.08000	140.25603				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		84.64520			84.62606			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		84.51391			84.49460			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.67796			100.59690			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.67796			100.59690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.11273			101.02952			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.03212			100.95506			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.04801			100.96974			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		100.67264						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.05150			100.97153			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.37024			100.29295			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.94562			100.87379			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.56000		110.25854		8.51500	110.31099			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57500		103.29806		8.49500	103.51806			118,335,000,000.00	13,800,000	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.89500		116.53050		9.83500	116.81635			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.01000		107.71194		7.96500	107.71740			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.48500		111.04862		9.42500	111.27252			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.97500		97.95859		9.90500	98.26806			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.91000		98.48920		10.81000	99.07433			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.91000		91.19263		10.81000	91.75974			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.38654			101.31356			0.00	1,000,000	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.43599			101.36146			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.29374			101.22034			0.00	4,000,000	2,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.19684			100.12547			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.88636			100.82727			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.29425			100.23540			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.34500		91.98615		12.28500	92.25100			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.08784		100.00000	9.96245			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.23295			100.16812			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.85000		99.33179		7.77000	99.54017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG47	On 29/10/2013	Spot Bond	0.00000		100.20329			100.14521			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.28827			100.22044			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.86027			100.73706			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.05732			100.95225			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.11132			101.00080			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		101.00311			100.90350			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.01000		104.76843	6.96500	104.69039				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.81000		123.18907	6.76500	123.22896				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.09000		106.88643	8.03500	107.08010				582,480,000,000.00	72,000,000	35,727,000.00
DV23	On 27/02/2023	Spot Bond	8.62500		113.39709	8.55500	113.76814				1,155,750,000,000.00	134,000,000	85,589,000.00
E170	On 01/08/2020	Spot Bond	7.76000		130.85520	7.69500	131.15870				1,277,754,709,120.00	164,659,112	64,425,856.00
EDC01	On 04/04/2016	Spot Bond	0.00000		106.39985		106.29654				0.00	2,000,000	1,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		101.77686		101.67960				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		101.92632		101.82073				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		102.02556		101.91442				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		103.73279		103.62111				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		130.72426	0.00010	130.77350				4,000,000.00	40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.31000		111.95241	2.25000	112.78936				69,300,000,000.00	30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.36000		98.93158	2.30000	99.76468				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.45000		97.95083	2.39000	98.78460				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.38500		106.32824	9.32500	106.53632				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.23500		112.43949	9.17500	112.66891				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.96000		103.28577	9.86000	103.83307				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.58000		95.55113	10.45000	96.01798				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.88043		101.43562				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.07455			100.01491			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000	101.21316			101.15470			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	59.50848		100.00000	58.93393			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	62.61807		100.00000	62.01349			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000	99.18478		100.00000	98.11828			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000	99.97836		100.00000	98.92318			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000	94.69492		100.00000	93.74797			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.06824		3.00000	128.07499			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.97000	104.68696		10.92500	104.64251			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	106.36719			106.28186			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.39059			100.30518			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.71871			100.63525			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.55500	99.61270		9.48500	99.76515			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	99.85985			99.77951			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	99.87205			99.79868			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	99.86816			99.79299			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	99.85704			99.77510			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	99.85382			99.77049			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000	99.88704			99.82227			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	99.88237			99.81492			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	99.87868			99.80907			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	99.88648			99.82140			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	99.87869			99.80949			0.00	1,405,002	702,501.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.87295			99.80049			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000	105.94688		6.40500	105.96037			25,800,000,000.00	4,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES18		On 20/04/2018	Spot Bond	7.34500	110.30378		7.26500	110.54505			4,491,826,949,610.00	611,548,938	254,263,000.00
ES23		On 25/01/2023	Spot Bond	8.18500	112.26558		8.11500	112.65891			363,414,000,000.00	44,400,000	245,200,000.00
ES26		On 02/04/2026	Spot Bond	8.76500	95.90501		8.65500	96.61126			2,210,533,000,000.00	252,200,000	125,210,000.00
ES33		On 15/09/2033	Spot Bond	9.59000	84.56877		9.44000	85.62788			15,171,380,000,000.00	1,582,000,000	1,154,851,000.00
ES42		On 25/04/2042	Spot Bond	8.50000	100.36034		8.50000	100.15427			12,444,000,000,000.00	1,464,000,000	1,162,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	101.48978			101.41655			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.47863			100.40626			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.87235			100.79900			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.62007			100.55860			0.00	4,000,000	4,000,000.00
FIFC06		On 12/09/2013	Spot Bond	0.00000	100.90664			100.84719			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	10.49132		100.00000	10.39002			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	10.20961		100.00000	10.11104			0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	0.00000	99.94620			101.60504			0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	0.00000	99.94418			101.66319			0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	0.00000	99.93773			101.84922			0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	0.00000	99.93410			101.95385			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.06000	105.66240		7.01500	105.63051			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	9.03500	98.95527		8.96500	99.14901			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	101.00858			100.94523			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	101.00852			100.94516			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.35653			100.27869			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	102.60965			102.52602			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.83500	106.31607		10.76500	106.48194			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	99.52085			99.42720			0.00	0	0.00
FRBI01		On 30/06/2014	Spot Bond	100.00000	84.03791		100.00000	83.33180			0.00	0	0.00

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	2.12000	123.49544		2.05000	124.16928			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000	265.27264		2.05000	266.18583			0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	2.86000	142.76211		2.80000	143.79875			0.00	0	1,450,000.00
FRBI33	On 07/12/2033	Spot Bond	2.71000	190.08606		2.69000	190.66685			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.22000	117.48103		7.17500	117.48372			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	34.64130		100.00000	34.33729			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	34.64130		100.00000	34.33729			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.10000	55.90571		8.10100	55.89148			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50200	35.23956		9.50100	35.23188			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	33.99004		9.73000	33.98225			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	89.37233		100.00000	88.51708			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	101.85140			101.73685			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.37853			102.26001			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	101.78147			101.64715			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	101.10582			101.02316			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.30869			102.19374			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.30869			102.19374			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.78544			101.68158			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	102.26722			102.15438			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.25673			101.16253			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.44360			101.33920			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.06962			100.98970			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.18767			101.09875			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.37241			101.26769			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	101.42119			101.31844			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.17292			101.08359			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	101.44353			101.33328			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	101.56423			101.44463			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.11152			101.02693			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	108.53149			108.50284			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	101.73286			101.60014			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.15150			101.06383			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	101.36672			101.26243			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	101.63797			101.51264			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.23282			101.13888			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	101.31832			101.21777			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	101.55430			101.43547			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	101.43926			101.32935			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	101.62380			101.49956			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	101.72578			101.59362			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.55004			101.43154			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.50036			101.38571			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	101.33968			101.23748			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	101.31405			101.21384			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	101.66064			101.53355			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	101.63939			101.51395			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	101.58125			101.46033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC141		On 20/09/2017	Spot Bond	0.00000	101.66347		101.53616			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	101.40371		101.29655			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.08870	100.09221	11.97189			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.03291		100.95437			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	101.74418		101.61058			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.25070		101.15695			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.41465		101.30837			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	102.11221		102.00730			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.34714		101.24602			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.15880		101.07207			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.17322		101.08540			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.05949		100.98035			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.08723		101.00451			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.46484		101.35295			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.65881		100.59609			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.01805		100.95303			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.65881		100.59609			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.00597		100.94095			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.06579		100.98473			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.57045	13.22500	51.49757			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.99715		100.92136			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.63614		100.57561			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.63614		100.57561			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.99857		100.92268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC167		On 20/03/2018	Spot Bond	0.00000	101.52990			101.41483			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.05007			100.97021			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	90.45551		3.59500	90.45454			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.10152			101.01770			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.10152			101.01770			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.75129			101.66640			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.87356			100.79010			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.27336			99.19098			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.75109			101.63058			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.52667			100.44874			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.22775			100.15211			0.00	0	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	100.00000	0.03062		100.00000	100.00000			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.45259			100.36772			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	101.16305			101.07600			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	101.15593			101.06943			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.39308			100.30713			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	99.41845			99.33842			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.97603			100.90326			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.28590			100.20592			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.36000	112.52500		3.29000	113.11641			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	101.17893			101.09066			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	101.19188			101.10262			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.34000	112.69292		3.27000	113.28555			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	118.80602		0.90000	118.81428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.36000	112.52500		3.29000	113.11641			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	120.46672		1.88000	120.48757			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	123.82232		1.95000	123.82739			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.32437			100.23337			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	23.00288		100.00000	22.78079			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.83606			101.70271			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.59592			101.48030			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.64788		4.73000	111.63288			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.62577			101.50794			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.01193			100.93640			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.17033			101.08273			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	101.56519			101.44737			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.38313			101.27926			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.32852			101.22883			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.09898			101.01374			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.47646			101.36965			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.09757			101.01244			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	99.63969			99.52906			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	103.52787			103.42292			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	102.39599			102.27657			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.92048		100.00000	8.83435			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.82410		4.02000	139.81625			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	101.29858			101.24267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond		0.00000	102.06416			102.00276			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.52045			101.45921			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.05228			102.98905			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.77907			102.71524			0.00	20,000,000	17,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	104.26766			104.20583			0.00	0	5,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.81255			101.74586			0.00	0	5,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.60000	254.44784		2.56000	255.30245			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.10000	265.05511		2.06000	265.96711			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.82000	249.94371		2.78000	250.77417			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49000	120.09971		2.42000	120.74782			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.26698			100.19239			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.02000	120.62711		1.95000	121.28723			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.47933			100.40061			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.66971			100.59413			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.13244			100.01460			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.91152			100.83819			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.91000	90.14834		2.86000	91.09362			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.76386		100.00000	0.75756			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.67890		104.97509	14.53092			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	99.92637			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.01874		101.07593	18.83335			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.61479		100.44759	10.51189			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.95937			100.89498			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.33214		100.76967	17.16366			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS78	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	101.07913			100.95075			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.27358			100.21746			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.54000	99.54697		2.52000	99.97403			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	102.04364			101.94651			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.90783			100.84830			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.59077			100.53460			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	102.95846		2.31000	102.97152			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.12158			98.11720			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	102.64528		2.34000	102.65797			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.61248			101.52852			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.92671			100.87055			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.30000	330.36932		2.26000	331.49522			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.84526			100.78891			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.72916			100.67286			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.90500	106.39740		5.86500	106.37169			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.26000	107.29313		6.21500	107.29060			1,565,000,000.00	250,000	1,350,000.00
FRX16	On 15/09/2016	Spot Bond		7.15000	105.57161		7.10500	105.61624			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.72000	106.14556		7.64000	106.34022			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.85500	113.59919		7.78500	113.79102			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.45000	104.78465		8.39500	104.95882			0.00	0	290,000.00
FRX23	On 28/02/2023	Spot Bond		9.46500	92.83782		9.39500	93.14911			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.62000	109.51639		9.54000	109.98037			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.40000	97.31831		10.34000	97.66367			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.59500	79.03797		10.46500	79.88718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond		0.00000	0.00000						0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.08699			100.64256			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.62897			100.55391			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.92500	104.88263		8.84500	105.03184			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
GPT25	On 15/08/2013	Spot Bond		100.00000	99.18478		100.00000	98.11828			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.19090			100.13216			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond		0.00000	99.94219						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	99.49202			99.43397			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	99.49255			99.43455			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	98.87850			98.82024			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	99.12572			99.06744			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	99.05286			98.99458			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	98.83429			98.77601			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		100.00000	80.93126		100.00000	80.21978			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.53944			100.47528			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.70020			100.61642			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.30771			100.24009			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.31492			100.24569			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.32885			100.25650			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.31180		100.00000	3.28257			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.34611			100.26992			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.37006			100.28851			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond		0.00000	101.15644			101.08363			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.90372			100.84020			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.51151			100.43969			0.00	2,500,000	2,500,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.24618			102.17863			0.00	6,000,000	6,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.94692			100.88068			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.12781			101.05563			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.73397			100.67008			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.96468			100.88697			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.44957			100.37893			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.09578			101.02359			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.17947			100.10752			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.27849			100.21986			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.14658			100.08795			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	105.74025			105.74604			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	105.74025			105.74604			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	107.22291			107.23992			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.45143			100.37738			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.59784	99.41944		7.55368	102.18768			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	106.02345			106.03204			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	107.57993						0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.47413			100.39628			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.95098	108.65492		7.90685	117.06290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000		106.38962			106.40185			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		108.22231						0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.50330			100.42056			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.40176		108.65492		8.35769	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		107.68606			107.71137			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		109.07826						0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.53891			100.45021			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		108.40133			108.44273			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		110.25328			110.31930			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.50111			100.42526			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.58351			100.50135			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.60609			100.52068			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.90000		110.08099		7.84500	110.29741			458,200,000,000.00	58,000,000	30,779,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		270.11327		1.83000	271.05288			284,240,000,000.00	152,000,000	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		270.55859		1.81000	271.50062			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55500		97.55401		9.42500	98.60889			248,430,000,000.00	26,000,000	13,306,000.00
HWAY35	On 31/07/2035	Spot Bond	9.55000		97.55841		9.42000	98.63069			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		109.56465		1.70000	109.58575			838,270,000,000.00	493,100,000	797,872,659.00
I2038	On 31/01/2038	Spot Bond	2.31000		105.08100		2.26000	106.08207			996,996,000,000.00	431,600,000	413,381,032.00
I2046	On 31/03/2046	Spot Bond	2.37000		103.94457		2.40000	103.26715			1,896,000,000.00	800,000	400,000.00
I2050	On 31/12/2050	Spot Bond	2.50000		106.40005		2.41000	108.75667			303,000,000,000.00	121,200,000	669,032,369.00
IBC01	On 16/03/2015	Spot Bond	0.00000		90.85000			90.75000			0.00	0	50,000.00
IBL11	On 12/03/2015	Spot Bond	7.11000		109.06510		7.06500	109.05133			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.47820			102.40921			0.00	4,000,000	1,200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.33575			101.26344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL18	On 10/12/2013	Spot Bond	0.00000		101.06873			101.00152			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		101.41526			101.35395			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.90500		104.60855	6.86500	104.55494				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.61000		108.25788	7.56500	108.27756				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.27500		110.50012	8.19500	110.71662				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.83500		103.67442	6.79500	103.62563				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.36486		100.29682				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		99.88614		99.82084				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.87000		109.58181	3.87000	109.57665				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.43000		102.09874	7.38500	102.13823				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.11754		100.00826				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.12507		100.01150				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		125.19933	0.72000	125.23670				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000		123.77551	2.02000	124.45148				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.71154		100.64307				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.65733		102.59216				0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	7.94500		106.27474	7.86500	106.49696				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.13231		101.06444				0.00	0	200,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.85336		102.78743				0.00	0	7,300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		99.95135		99.88650				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.46500		99.14955	8.39500	99.35386				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.99000		92.18811	8.93500	92.35094				0.00	0	442,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.16273		101.09706				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.02500		100.00134	7.94500	100.21663				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.04000		100.54758	8.98500	100.73235				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000	100.20258			100.13609			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.20911			100.14045			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.37000	99.91776		7.32500	99.95744			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.24500	99.71821		8.17500	99.91141			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00217		100.00000	0.00216			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.56382		5.00000	101.50902			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.56382		5.00000	101.50902			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.16116		5.00000	100.10742			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.56382		5.00000	101.50902			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.63838		4.00000	101.59464			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.91653			101.82185			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.83689			101.74455			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.99739			100.90194			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.11506		9.20000	112.00490			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.85075			100.77083			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.85075			100.77083			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.85993			99.77959			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.41504		100.00000	8.33380			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.33523			100.26961			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.09741		100.00000	48.20993			0.00	250,000,000	250,000,000.00
IN03E	On 13/08/2013	Spot Bond	0.00000	99.97020			99.85114			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	100.00000	66.66663		100.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.11000	103.30784		9.06500	103.27357			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	101.20784			101.14643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN05E		On 14/11/2013	Spot Bond	0.00000	99.96914		101.32398			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	99.56032		99.49998			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	99.17248		99.07385			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.81207	100.00000	4.74811			0.00	0	0.00
IN218U		On 19/09/2013	Spot Bond	100.00000	90.57072	100.00000	89.68059			0.00	0	0.00
IN222U		On 17/10/2013	Spot Bond	100.00000	84.68677	100.00000	83.90805			0.00	0	0.00
INA335		On 27/08/2013	Spot Bond	5.25000	99.69885	5.25000	99.68456			0.00	0	0.00
INA336		On 03/09/2013	Spot Bond	5.25000	99.59888	5.35000	99.57673			525,000,000,000.00	100,000,000	50,000,000.00
INA338		On 17/09/2013	Spot Bond	5.35000	99.38815	5.35000	99.37367			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.35000	99.27246	5.35000	99.25801			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.45000	98.96561	5.45000	98.95098			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.45000	98.86334	5.45000	98.84875			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	97.59358	100.00000	96.56085			0.00	0	0.00
IND332		On 06/08/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.25000	99.89942	5.25000	99.88506			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.25000	99.79903	5.25000	99.78471			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond	100.00000	96.05263	100.00000	95.05208			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond	100.00000	94.31525	100.00000	93.35038			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond	5.35000	99.48960	5.35000	99.47510			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond	100.00000	91.02244	100.00000	90.12346			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	89.24205	100.00000	88.37772			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.35000	99.18586	5.45000	99.15609			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	99.06808	5.45000	99.05343			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	85.08159	100.00000	84.29561			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	83.71560	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND344		On 29/10/2013	Spot Bond	5.45000	98.76129		100.00000	81.65548			1,733,100,000,000.00	318,000,000	219,000,000.00
IND345		On 05/11/2013	Spot Bond	100.00000	81.11111		100.00000	80.39648			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	79.86871		100.00000	79.17570			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	78.66379		100.00000	77.99145			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	77.49469		100.00000	76.84211			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	76.35983		100.00000	75.72614			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	75.25773		100.00000	74.64213			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	74.18699		100.00000	73.58871			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.19365			100.13523			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	100.00000	69.44214		100.00000	100.00000			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.97007			100.87867			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.86139	102.95479		10.82185	102.88655			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.86139	101.44371		10.82185	101.37647			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.04446			100.96016			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	101.66049			101.55523			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.02219			100.93976			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.31591		6.50000	102.24440			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.13722			101.05065			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.78837			100.71934			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	101.13068			101.07042			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	25.21657		100.00000	24.97310			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	16.13860		100.00000	15.98279			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	101.28148			101.21962			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	101.28148			101.21962			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond		0.00000	100.10572			100.04528			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	94.23454			94.22697			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	101.11618			101.05670			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	101.16622			101.10607			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.98163			100.92146			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.98881			100.92819			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.04365			100.97236			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.80142			100.74286			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.78677			100.72823			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.48397			100.42270			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.51763			100.45108			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	101.11618			101.05670			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.92151			100.86205			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.77958			100.72047			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.63813			100.57736			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.45438			100.39575			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.06197			100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.21130			100.14524			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.21130			100.14524			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.51529			100.44020			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	68.12243		100.00000	67.46471			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	101.03110			100.93238			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.37708			100.25240			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	96.05263		100.00000	95.05208			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	89.02439		100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP263U	On 06/11/2013	Spot Bond	100.00000		80.93126	100.00000	80.21978				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		101.44385		101.36026				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		80.93126	100.00000	100.00000				20,000,000,000,000.00	200,000,000	100,000,000.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.50805		100.43680				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.51938		100.44649				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.52697		100.45299				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.12000		105.01070	8.07500	105.06219				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.59000		104.81573	6.54500	104.77018				0.00	0	57,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.37193		101.29683				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.52500		107.91263	8.44500	108.09682				153,450,000,000.00	18,000,000	5,506,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.69548		100.62313				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.77052		101.67959				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.06482		100.97888				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.29000		105.26348	8.24500	105.24871				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		103.37560		103.29805				0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.44658		101.36063				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18000		114.04650	3.11000	114.64922				0.00	0	500,000.00
IV019	On 31/03/2028	Spot Bond	4.04000		124.23147	3.98000	125.09541				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		101.17652		101.11488				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.86137		100.77814				0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.67493		100.59170				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.63542		100.55109				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.28000		101.19680				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.96204		100.87937				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.40314		100.34154				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.70000		89.51201		3.70000	89.51005			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		95.04881		3.70000	95.04672			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.37261			101.28445			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		101.29296			101.23054			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.95308			100.89188			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.53500		111.66973		11.46500	111.79665			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.29311			100.19637			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.04000		124.23147		3.98000	125.09541			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000		97.07447		100.00000	96.05263			0.00	0	0.00
IWA332	On 08/08/2013	Spot Bond	5.25000		97.44215		5.25000	99.95687			0.00	0	0.00
IWA333	On 15/08/2013	Spot Bond	5.25000		99.87072		5.25000	99.85637			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond	5.25000		99.77039		5.25000	99.75608			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond	5.25000		99.67027		5.35000	99.64945			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond	5.35000		99.56220		5.35000	99.54767			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond	5.35000		99.46060		5.35000	99.44610			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond	5.35000		99.35920		5.35000	99.34473			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond	100.00000		89.02439		100.00000	88.16425			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond	5.35000		99.15703		5.45000	99.12673			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond	5.45000		99.03878		5.45000	99.02414			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond	5.45000		98.93637		5.45000	98.92175			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond	5.45000		98.83416		5.45000	98.81958			0.00	0	0.00
IWA344	On 31/10/2013	Spot Bond	5.45000		98.73217		5.45000	98.71762			0.00	0	0.00
IWA345	On 07/11/2013	Spot Bond	100.00000		80.75221		100.00000	80.04386			0.00	0	0.00
IWA346	On 14/11/2013	Spot Bond	100.00000		79.52070		100.00000	78.83369			0.00	0	0.00
IWA347	On 21/11/2013	Spot Bond	100.00000		78.32618		100.00000	77.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000		77.16702	100.00000	76.51992				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		76.04167	100.00000	75.41322				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		74.94867	100.00000	74.33809				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		73.88664	100.00000	73.29317				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.99986		99.92564				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.26103		100.18805				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.26338		100.18988				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.24619		100.17756				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.67696		100.60848				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.98281		100.91228				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.22701		100.16323				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.21764		100.15653				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00001		99.94165				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.22607		100.16257				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.87286		101.33737				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.60473		101.52809				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.31893		101.24714				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.57392		100.50099				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.57811		100.50464				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.58651		100.51195				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.54872		100.47906				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.44820		100.37469				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.26099		100.18801				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.14726		100.08831				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.14696		100.08813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		99.45946	100.00000	98.39572				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		82.51121	100.00000	81.77778				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		62.54227	100.00000	61.93842				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		64.34544	100.00000	63.54563				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		59.20683	100.00000	58.75879				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.25235		100.17634				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.53108	100.00000	10.42940				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		38.95915	100.00000	38.58300				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.52663		100.45263				0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.50557	100.00000	10.40414				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.55532		100.47719				0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.57659	100.00000	49.94792				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.52224		103.43329				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.25302		100.16115				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.56000		143.96357	8.46000	144.88300				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.55786		100.49613				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.39186		101.32488				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62500		96.80362	8.54500	96.97514				0.00	0	1,528,000.00
LGL03	On 03/04/2018	Spot Bond	8.67500		98.83106	8.59500	99.03386				0.00	0	100,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.74155	8.00000	101.65484				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.66669		101.55592				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.36000		100.39993	11.31500	100.36865				222,656,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.82950		101.70770				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		97.07447	100.00000	96.05263				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.50592		100.44394				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ034	On 12/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.94307			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	99.58714			99.53019			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	99.14291			99.08577			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	99.03981			98.98249			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		100.00000	79.86871	100.00000	100.00000				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	94.31525	100.00000	93.35038				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.53427			100.45919			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	101.60234			101.54082			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.60334			100.53539			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.46781			100.39979			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.26175			101.19633			0.00	6,000,000	26,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.99308			101.92654			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	101.02618			100.96419			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.69676			100.63595			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.95278			100.88697			0.00	0	10,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.27793			100.20008			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	84.13865	100.00000	83.38909				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	65.65592	100.00000	65.02201				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	58.85248	100.00000	58.28425				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	38.27063	100.00000	37.90113				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	31.28571	100.00000	30.98365				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.72102	100.00000	9.62716				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.73295	100.00000	23.50381				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond		100.00000	66.66670	100.00000	66.66667				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	87.32057	100.00000	86.49289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.38500	105.78091		8.31500	106.00400			0.00	0	2,064,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.18554			101.10730			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	101.00596			100.93983			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	101.09573			101.02355			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.22996			102.15919			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.24729			102.17596			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.33390			102.25976			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.69647			100.62314			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.73093			100.65393			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.76000	105.28966		7.68000	105.42603			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.45500	104.72105		8.38500	104.93336			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.31000	105.03192		9.25000	105.28263			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.88000	105.73833		5.83500	105.73094			136,416,000,000.00	23,200,000	1,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.89664			100.82990			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.93269			100.86321			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.34000	105.66751		9.28500	105.82261			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.26000	105.82077		7.21500	105.82655			11,616,000,000.00	1,600,000	25,500,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	101.35969			101.28606			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.68500	102.04776		8.60500	102.20904			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.29986			101.22955			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38500	101.99130		8.30500	102.15734			0.00	0	2,607,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	86.49289		100.00000	85.68075			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.36000	104.18517		6.31500	104.15542			0.00	0	1,472,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	70.32755		100.00000	69.78967			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.31000	104.36013		7.26500	104.36032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN03U	On 28/10/2013	Spot Bond	100.00000	82.57919	100.00000	81.83857				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.33000	106.72610	8.25000	106.90512				0.00	0	1,066,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	68.48030	100.00000	67.97020				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.60000	102.68689	5.56000	102.63365				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.84897	100.00000	5.79250				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.19249	100.00000	0.19063				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.12211	100.00000	6.06300				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.19661	100.00000	6.13677				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.69107	100.89771	5.63569				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.76836	100.61875	5.71236				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	99.96968		99.90893				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	99.96934		99.90794				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000	99.96850		99.90548				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	99.96804		99.90394				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	99.96741		99.90213				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.96683		99.90047				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.96640		99.89950				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.96335		99.88999				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.95957		99.87869				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.19249	100.00000	0.19063				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.19249	100.00000	0.19063				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.82500	98.35887	8.75500	98.69516				0.00	0	526,876.00
NBK10A	On 25/07/2016	Spot Bond	7.06000	99.93935	7.01500	99.98223				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.69683		100.63509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.63194			100.56905			0.00	12,000,000	4,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		101.55793			101.49362			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		103.17458			103.11184			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.77200			101.70842			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.36239			101.29284			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.29832			100.23350			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.91000		111.26660		6.86500	111.27522			6,910,000,000.00	1,000,000	2,856,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.49350			101.41559			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.63500		117.62895		8.56500	117.87398			0.00	0	968,000.00
NBK4	On 28/10/2024	Spot Bond	10.73500		31.88040		10.63500	32.16929			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36000		106.63710		7.31500	106.62533			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.45790			100.38276			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.48369			100.40421			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.69500		104.21007		6.65500	104.16000			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		101.16784			101.10629			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.56000		107.79471		7.51500	107.81610			0.00	0	702,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.86489			100.79540			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.50768			101.43061			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.92271			100.84164			0.00	35,000,000	70,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.69165			100.61356			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.55549			100.47736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.34154			101.26537			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	84.42230			84.40382			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.26500			101.19325			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	100.33962			100.26558			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.37116			100.29008			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.26661			100.19201			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.57626			100.49522			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	80.47167			80.45256			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	101.26692			101.19936			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	101.38187			101.31924			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	101.16340			101.09818			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.68671			100.61782			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.94504			99.87179			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.97952			100.90646			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.92185			100.85320			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.65241			100.57680			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.88651			100.82054			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.87685			100.81029			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.87613			100.80963			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.06000	108.92265		8.01500	108.91759			8,060,000,000.00	1,000,000	500,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.38679			100.30149			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.14000	104.34692		5.09500	104.29400			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.14000	101.38026		6.09500	101.33639			0.00	0	338,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.54349			100.48243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond	11.77500	115.97912		11.69500	116.16921			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	109.77966			112.18864			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond	0.00000	98.92394			98.86577			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	101.63188			101.53723			0.00	0	200,000.00
NILB10		On 08/12/2016	Spot Bond	2.11000	158.82701		2.07000	159.05049			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.39000	105.45217		8.33500	105.65308			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.98101			100.91764			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.94553			100.88250			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.94553			100.88250			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.02000	109.43906		8.96500	109.62265			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.43661			101.36829			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	101.76711			101.70680			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.36047			101.29591			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.34693			101.28304			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.40304			101.33638			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.22000	110.81848		9.16500	111.05617			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	101.45916			101.38972			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.40309			101.33643			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.43667			101.36835			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.42000	109.44036		9.36500	109.61566			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	101.54886			101.47499			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	101.48159			101.41104			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	101.45910			101.38967			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	101.88485			101.79431			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	101.74817			101.66440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.50394			101.43229			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		136.01585		3.94500	136.00877			236,700,000,000.00	60,000,000	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.56000		106.39211		6.51500	106.35003			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.12500		119.89726		8.05500	120.12300			133,250,000,000.00	16,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.56500		126.59398		8.50500	126.91437			130,188,000,000.00	15,200,000	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		166.29288		1.96500	166.85153			332,830,000,000.00	166,000,000	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.24000		126.80765		9.14000	127.64373			57,288,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.46228			100.38957			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.45013			100.37938			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.25454			102.18218			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.21562			100.14479			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.16595			101.09905			0.00	0	13,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.91294			100.83951			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.62338			101.53651			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.09853			101.98578			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.43336	100.00000		18.25538			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		19.76184	100.00000		19.57103			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		19.80783	100.00000		19.61659			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		19.83543	100.00000		19.64392			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		20.49776	100.00000		20.29986			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		21.23369	100.00000		21.02868			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		25.83321	100.00000		25.58379			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.34000		107.82899		6.29500	107.85049			6,340,000,000.00	1,000,000	2,059,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.84362	100.00000		8.75824			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		93.97000			93.97000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		30.35788	100.00000	30.06479				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.20420	100.00000	10.10568				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.32971		100.26099				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.97238		100.90711				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.63575		100.57055				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		103.26377	100.00000	102.17103				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.31055				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		101.17838		101.12019				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	100.00000		79.86871	100.00000	99.99973				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.93861		100.72609				0.00	10,000,000	10,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.48181		101.41916				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.90595		100.83966				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.88956		100.82448				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		101.02945		100.96870				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.99026		100.91918				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.94318		100.87413				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.90892		100.84241				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.97380		100.90393				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.04715		100.97190				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.98783		100.91548				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.94467		100.87551				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.11002		101.03014				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.03990		100.96368				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.98634		100.91410				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.24232		100.17478				0.00	0	0.00

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		100.24987			100.18016			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.25327			100.18258			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.26081			100.18796			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.29321			100.21105			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.30073			100.21642			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		99.94925			101.51183			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.24001			100.16108			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.11000		113.18352		6.06500	113.15966			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.76000		93.98522		5.71500	93.97256			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.98000		38.02233		7.88000	38.44450			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.11000		119.79863		6.06500	119.81607		174,225,269,030,020.00	28,514,773,982	16,630,250,893.00	
R158	On 15/09/2015	Spot Bond	6.11000		119.79863		6.06500	119.81607			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.01000		88.34679		5.96500	88.37112			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.11000		126.02735		6.06500	126.08642			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.94000		83.44244		5.89500	83.50255			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.16000		120.29454		8.06000	121.10376		242,787,327,840,000.00	29,753,349,000	13,590,733,426.00	
R187P	On 21/12/2026	Spot Bond	7.90000		35.52380		7.80000	35.95327			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.82000		33.24071		7.72000	33.67542			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		276.20017		1.56000	277.17317		1,325,914,240,000.00	828,696,400	211,791,000.00	
R201	On 21/12/2014	Spot Bond	5.39000		105.57485		5.34500	105.57401		9,962,043,342,020.00	1,848,245,518	1,873,064,518.00	
R202	On 07/12/2033	Spot Bond	2.22000		204.53822		2.20000	205.18453		1,230,556,212,000.00	554,304,600	1,402,012,095.00	
R2023	On 28/02/2023	Spot Bond	7.77500		103.30162		7.70500	103.68317		54,999,152,074,650.00	7,073,845,926	4,661,267,795.00	
R203	On 15/09/2017	Spot Bond	6.82500		108.36661		6.74500	108.57896		91,602,515,550,000.00	13,421,614,000	6,453,206,141.00	
R2037	On 31/01/2037	Spot Bond	9.17000		93.85604		9.04000	94.95681		16,185,050,000,000.00	1,765,000,000	1,023,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond		7.03500	105.36911		6.96500	105.60675			117,078,093,678,000.00	16,642,230,800	8,056,222,260.00
R2048	On 28/02/2048	Spot Bond		9.25500	98.69702		9.12000	99.94640			42,255,871,631,370.00	4,565,734,374	2,520,165,374.00
R205	On 31/03/2014	Spot Bond		100.00000	59.83446		100.00000	59.25675			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.41500	101.40317		5.37500	101.36175			24,605,760,000,000.00	4,544,000,000	2,079,000,000.00
R207	On 15/01/2020	Spot Bond		7.34000	100.08876		7.28500	100.28822			72,582,232,984,000.00	9,888,587,600	4,766,641,000.00
R208	On 31/03/2021	Spot Bond		7.48500	98.24315		7.42500	98.50056			95,946,659,625,000.00	12,818,525,000	8,160,810,578.00
R209	On 31/03/2036	Spot Bond		8.98000	76.03695		8.85000	76.96157			200,915,179,440,000.00	22,373,628,000	8,022,612,800.00
R210	On 31/03/2028	Spot Bond		2.14000	155.66562		2.08000	156.82465			826,896,000,000.00	386,400,000	406,991,105.00
R211	On 31/01/2017	Spot Bond		0.02000	128.16064		0.02000	128.20862			2,600,000,000.00	130,000,000	140,311,995.00
R212	On 31/01/2022	Spot Bond		1.52000	129.23598		1.45000	129.95367			1,393,444,800,000.00	916,740,000	1,506,545,483.00
R213	On 28/02/2031	Spot Bond		8.78000	87.34504		8.65000	88.29018			88,054,620,000,000.00	10,029,000,000	5,313,724,649.00
R214	On 28/02/2041	Spot Bond		9.17000	76.25309		9.04000	77.19490			123,858,761,614,280.00	13,506,953,284	6,132,070,284.00
R224C	On 15/09/2013	Spot Bond		5.15000	99.52256		5.10500	99.47133			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.25000	96.97671		5.20500	96.94774			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.36000	94.38563		5.31500	94.37701			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.17000	90.77689		6.12500	90.78047			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.01000	88.34679		5.96500	88.37112			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.93000	85.94232		5.88500	85.98553			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.94000	83.44244		5.89500	83.50255			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.42500	98.09013		5.38000	98.04896			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.44500	95.49566		5.40000	95.47595			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.39500	93.02617		5.35000	93.02785			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.08000	89.46893		6.03500	89.48340			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.95000	87.08809		5.90500	87.12246			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.93000	84.61903		5.88500	84.67111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	5.99000		82.02170		5.94500	82.08956			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.80000		77.26125		6.72000	77.43630			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.85000		74.56347		6.77000	74.76087			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.04000		71.45400		6.97000	71.63549			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.02000		69.09584		6.95000	69.29493			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.00000		66.82841		6.93000	67.04381			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.99000		64.60819		6.92000	64.83844			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.30000		61.15807		7.24500	61.33334			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.28000		59.08825		7.22500	59.27345			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.40500		56.47535		7.34500	56.68803			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.37500		54.59085		7.31500	54.81250			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.34500		52.78452		7.28500	53.01438			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.31500		51.05275		7.25500	51.29011			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.27500		49.43911		7.21500	49.68361			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.23500		47.89499		7.17500	48.14605			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.10000		42.22538		8.00000	42.63186			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.06000		40.75941		7.96000	41.17183			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.02000		39.35950		7.92000	39.77713			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.98000		38.02233		7.88000	38.44450			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.94000		36.74475		7.84000	37.17085			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.90000		35.52380		7.80000	35.95327			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.86000		34.35667		7.76000	34.78900			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.82000		33.24071		7.72000	33.67542			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		101.49132			101.38340			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.68168			100.58540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.65520			101.57036			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.74568			100.65044			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.59086			100.50111			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	10.67484		100.00000	10.57179			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.68438		100.00000	3.64880			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	101.20019			101.12914			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	101.11187			101.04193			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	101.04621			100.98301			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.19109			101.12059			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.99904			100.93849			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.81289			100.74168			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.14471			101.07144			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.87828			100.80769			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.32725		100.00000	95.34931			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.77539			100.71198			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.97930			100.92084			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.46370			100.39078			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.51706			101.44674			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.62828			100.56483			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.64481			100.57592			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.13013			100.01376			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	101.30330			101.24473			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.48478			100.42602			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.26464			101.19277			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond		0.00000	103.08793			102.98209			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.21044			101.09429			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.36719			100.24518			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.32796			100.21909			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.32796			100.21909			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	101.64089			101.56135			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	101.23858			101.15814			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.67362			100.59311			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.27957			101.16898			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.43497			101.31069			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.66049			101.55523			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.43011			100.34959			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.62886		12.35000	102.49305			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.36932			101.28284			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.87540			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.70982		100.00000	11.53044			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	101.27478			101.19435			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	99.95929			99.87795			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	101.56887			101.48362			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	62.01349		100.00000	61.41475			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.71810			101.62994			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.29616		5.25000	100.23968			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.10154		100.00000	1.09102			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.99917		100.00000	5.94125			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.81816		100.00000	13.68475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.96053		100.00000	11.84505			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		103.48872			103.31605			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.53527			100.37166			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.78500		109.57873		8.72500	109.82129			0.00	0	2,615,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.66562			97.56413			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.41000		112.10528		7.36500	112.15410			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.60988			101.53055			0.00	0	300,000.00
SBK14	On 01/12/2017	Spot Bond	8.87500		104.63329		8.79500	104.82122			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.39578			100.31794			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.09522			101.01645			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000		100.23935			100.16013			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.39396			100.31234			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.38652			100.30653			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.41000		105.71636		7.36500	105.70904			0.00	0	11,738,000.00
SBK9	On 10/04/2018	Spot Bond	8.63500		101.94014		8.56500	102.10965			0.00	0	4,728,000.00
SBK11	On 09/04/2014	Spot Bond	1.62000		133.06803		1.62000	133.09466			0.00	0	200,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780		165.12173		5.51780	165.08458			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.57000		116.76308		7.52500	116.76125			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.43000		117.04953		7.38500	117.04950			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.36000		117.19312		7.31500	117.19400			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22500		103.43560		8.14500	103.61966			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50500		116.89595		7.46000	116.89496			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.47000		116.96759		7.42500	116.96705			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.98279			100.91226			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.84532			100.83260			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.12444			101.03357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond		0.00000	100.76471			100.68914			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	82.30243		100.00000	81.57730			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.87500	106.98483		7.79500	107.17873			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.07924			100.01582			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.85294			100.78545			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.89799			100.82576			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.93731		100.00000	1.92022			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.93136			100.85639			0.00	0	100,000.00
SBS19	On 23/06/2021	Spot Bond		9.13500	107.14065		9.07500	107.38109			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond		9.81000	104.12608		9.71000	104.74988			0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	99.94231			99.86563			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.86926			101.80578			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.76144			101.69208			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	101.47881			101.40613			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.52500	103.45517		8.45500	103.68004			13,128,500,000.00	1,540,000	3,767,000.00
SBS3	On 25/05/2026	Spot Bond		8.86000	96.74823		8.76000	97.39145			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.18500	98.69651		9.12500	98.93614			0.00	0	518,000.00
SBS9	On 07/07/2016	Spot Bond		7.29000	111.73115		7.24500	111.76829			0.00	0	1,401,000.00
SBSI11	On 07/12/2023	Spot Bond		2.13000	264.40380		2.09000	265.31225			0.00	0	350,000.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	125.19933		0.72000	125.23670			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	107.63000			107.07000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.32798		100.00000	6.26689			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000		122.84711		1.29000	122.87618			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.31591		6.50000	102.24440			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.09615			101.01508			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.84957			100.77507			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.32462			102.24819			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.92500		100.47110		8.84500	100.63310			0.00	0	547,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.95056			101.87299			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.61542			100.54199			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.95403			100.88016			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.85853			100.79339			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.22326			100.16054			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.05500		99.95847		5.01000	99.90401			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.41000		105.83770		7.36500	105.87688			124,488,000,000.00	16,800,000	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.27500		103.26481		8.19500	103.44790			307,830,000,000.00	37,200,000	19,829,377.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.59028			101.52417			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.48784			101.41797			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.64155			101.57435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.49926			101.42883			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.12500	104.95946		8.04500	105.07568			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.76423			100.69490			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.47715			100.40772			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.49700			100.42462			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.16500	97.14864	9.10500	97.33919				513,240,000,000.00	56,000,000	29,573,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.37019			101.29236			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.94458			100.86520			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.35179			100.27504			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.09300	89.75877	9.03300	89.97124				0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.15500	89.45076	9.09500	89.66162				0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.63500	103.93249	6.59000	103.91755				0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.60000	93.98364	8.54500	94.15467				0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.06484			100.98823			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.00500	104.19136	7.92500	104.37970				0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.01000	117.91473	6.96500	117.92016				0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	101.50604	2.45000	101.51740				0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.98500	101.18510	7.91500	101.40021				0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.37736			100.31570			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.49803			100.39969			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	99.88473			99.82710			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	99.88490			99.82735			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	99.78366			99.72597			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	99.75466			99.69694			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	99.59485			99.53697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1006		On 17/09/2013	Spot Bond	0.00000	99.47420			99.41578			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	99.28750			99.22934			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	98.97938			98.92106			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	99.86989			99.81206			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	98.86202			98.80366			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	98.86247			98.80414			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	98.76432			98.70617			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	97.59358		100.00000	96.56085			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	97.33333		100.00000	96.30607			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	97.07447		100.00000	96.05263			0.00	0	0.00
SYN995		On 13/08/2013	Spot Bond	0.00000	99.98560			99.92798			0.00	0	0.00
SYN996		On 14/08/2013	Spot Bond	0.00000	99.97121			99.91363			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	99.94238			99.88477			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	99.95672			99.89901			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	99.89884			99.84104			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.67000	115.97586		6.62500	115.98797			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.72000	105.34732		8.62000	106.00370			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	53.62541		100.00000	53.15481			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	38.28620		100.00000	37.91655			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	15.64916		100.00000	16.93179			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.62500	103.99386		6.58500	103.94426			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.41646			100.35115			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.16322			100.09776			0.00	0	0.00
TFS113		On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.84572			100.78838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS115	On 26/11/2013	Spot Bond	0.00000		98.47686			98.41938			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.23490			100.16952			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.36000		103.85463		7.31500	103.89388			0.00	0	40,000,000.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		101.07866			101.01445			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		99.89366			101.33029			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		99.96999			99.90988			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.44300			100.37251			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.45636			100.38373			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.52314		7.83000	100.43925			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.43563			100.36634			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.45235			100.38037			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.48321			100.40690			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.43563			100.36634			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.45235			100.38037			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.45430		7.16000	100.38148			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.48509			100.40782			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.48242			100.40558			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.54637			100.45922			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.53773			100.45196			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.79738			100.66961			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.76784			100.64485			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.17233			100.10332			0.00	0	10,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.18088			100.10845			0.00	0	1,000,000.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.25313		8.73000	100.15180			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.19290			100.11566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.21636			100.12971			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.29891			100.17913			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.46045			100.38807			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.13397		101.06155	6.07418			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.43296			100.36410			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	104.64946			104.57827			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.49309			100.41453			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.51975			100.43690			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.80000			100.67181			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.44084			100.37161			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.45031			100.37956			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.45707			100.38523			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.45031			100.37956			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.45707			100.38523			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.46045			100.38807			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.44625			100.37615			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.45707			100.38523			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.49424			100.41643			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.49424			100.41643			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.49424			100.41643			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.54824			100.46174			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.56172			100.47305			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.54487			100.45891			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.81359			100.68432			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.83032			100.69835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.82363			100.69274			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.78711			100.72269			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.06000		109.41697	8.01500	109.39669				8,060,000,000.00	1,000,000	1,449,000.00
TL20	On 22/02/2020	Spot Bond	7.51500		95.07449	7.46000	95.31917				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.76500		107.53537	7.68500	107.74224				15,887,190,000,000.00	2,046,000,000	1,002,469,000.00
TN20	On 17/09/2020	Spot Bond	8.47500		114.84309	8.41500	115.07706				4,357,620,921,000.00	514,173,560	258,208,000.00
TN23	On 06/11/2023	Spot Bond	8.80000		116.15992	8.73000	116.56062				1,851,520,000,000.00	210,400,000	77,200,000.00
TN25	On 19/08/2025	Spot Bond	9.14000		102.41391	9.04000	107.78734				5,392,600,000,000.00	590,000,000	197,500,000.00
TN27	On 14/11/2027	Spot Bond	9.23500		99.52558	9.13500	100.20196				240,110,000,000.00	26,000,000	14,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.85362			101.78830			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.19261			100.12869			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.94888			99.88079			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.94740			99.87727			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.94716			99.87681			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.93945			99.85899			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.92372			99.82239			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.63872			100.57238			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.66455			100.59548			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.68002			100.60931			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.32176	10.00000	100.21439				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.31374	9.75000	100.20905				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.31470	100.00000	10.20871				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		97.07447	100.00000	96.05263				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		97.37241			97.31336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond		0.00000	99.04436			98.98645			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	96.35551			96.29673			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	98.85604			98.79884			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	96.26053			96.20210			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	98.66826			98.61159			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	96.04036			95.98298			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	95.75568			95.69714			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	97.97929			97.92029			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	97.77749			97.71822			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34219			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	101.31301			101.25466			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	101.28384			101.22548			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	101.21089			101.15253			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.51608			100.45710			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.48732			100.42825			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.45693			100.39797			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.41271			100.35375			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.17721			100.11814			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	101.52260			101.45493			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.48329			100.41425			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	101.31795			101.25937			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.41041			100.35178			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.88500	114.56503		8.82500	114.80366			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.99699			100.93017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.49032			100.40975			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.78361			100.69494			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.16500	107.58796		9.08500	107.75718			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	82.17042		100.00000	81.44963			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	82.26127		100.00000	101.07907			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	82.29155		100.00000	81.56970			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.67916			100.61879			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.71389			100.65154			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.06627			100.00003			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.06871			99.99988			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.06889			99.99995			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.80066			100.73054			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.82517			100.75287			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	101.11335			101.05475			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	132.57000			131.60000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.47000	117.70389		6.42500	117.74738			1,190,480,000,000.00	184,000,000	92,069,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.16200		0.33000	242.24451			19,800,000,000.00	60,000,000	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.51000	105.99279		6.46500	105.99669			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.33000	107.28364		7.25000	107.47053			1,231,440,000,000.00	168,000,000	85,500,000.00
WSP3	On 28/05/2019	Spot Bond		7.59000	108.35007		7.52000	108.59993			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.96500	107.18784		7.91000	107.39171			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.02500	107.40645		7.96500	107.67070			240,750,000,000.00	30,000,000	15,600,000.00
Z006	On 31/08/2013	Spot Bond		5.36500	99.72150		5.32000	99.66589			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.42500	98.39137		5.38000	98.34744			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.06000	89.36650		6.01500	89.38245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.41500	96.66990	5.37000	96.64077				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.42500	95.38272	5.38000	95.36459				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.99000	87.89682	5.94500	87.92450				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.40500	93.30707	5.36000	93.30653				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.06000	89.35201	6.01500	89.36806				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.98000	65.65259	6.91000	65.87689				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.03414	100.00000	11.94308				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04846	100.00000	0.04809				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.03414	100.00000	11.94308				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.24446	100.00000	32.00046				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	32.98770	100.00000	32.73807				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	30.92508	100.00000	30.69106				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	30.92508	100.00000	30.69106				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.32366	100.00000	29.10176				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.32366	100.00000	29.10176				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	27.75241	100.00000	27.54240				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	27.75241	100.00000	27.54240				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.11614	100.00000	25.91851				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.11614	100.00000	25.91851				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.62306	100.00000	24.43673				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.62306	100.00000	24.43673				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.17130	100.00000	22.99596				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.17130	100.00000	22.99596				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.92971	100.00000	21.76376				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	20.75465	100.00000	20.59760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	15.52138	100.00000	15.40392				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.66183	100.00000	14.55088				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.79738	100.00000	13.69297				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.79738	100.00000	13.69297				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.05807	100.00000	12.95926				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.33493	100.00000	12.24159				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.60767	100.00000	11.51983				0.00	0	0.00

Total for j-Bonds : 1,457,837,130,469,350.00 10,980,928,634 01 853 382 543.00

Grand Total: 1,457,837,766,725,060.00 10,980,985,905 01 855 345 376.00