



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/09/2013	Foreign Exchange Future	10.21740	10.21740	10.23290	10.23290			15.73	240,466,509.00	23,535	676,581.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,917.40000	2.91740	2,932.90000	2.93290	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	18.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,717.40900	1.71741	1,732.91070	1.73291	28.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00900	0.00001	0.01070	0.00001	28.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,517.41650	1.51742	1,532.92340	1.53292	25.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.01650	0.00002	0.02340	0.00002	25.73	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,467.41930	1.46742	1,482.92860	1.48293	25.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.01930	0.00002	0.02860	0.00003	25.12	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,417.42270	1.41742	1,432.93520	1.43294	24.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.02270	0.00002	0.03520	0.00004	24.51	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,367.42680	1.36743	1,382.94330	1.38294	23.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.02680	0.00003	0.04330	0.00004	23.91	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,217.44520	1.21745	1,232.98240	1.23298	22.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.04520	0.00005	0.08240	0.00008	22.09	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,017.49730	1.01750	1,033.10490	1.03310	19.66	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.09730	0.00010	0.20490	0.00020	19.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	917.58340	0.91758	933.22330	0.93322	18.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.18340	0.00018	0.32330	0.00032	18.81	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	867.65310	0.86765	883.30430	0.88330	18.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.25310	0.00025	0.40430	0.00040	18.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	817.75050	0.81775	833.40860	0.83341	17.95	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.35050	0.00035	0.50860	0.00051	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	718.07810	0.71808	733.72120	0.73372	17.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	0.67810	0.00068	0.82120	0.00082	17.10	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	668.34710	0.66835	683.95450	0.68395	16.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	0.94710	0.00095	1.05450	0.00105	16.67	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	579.13870	0.57914	594.58570	0.59459	15.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1.73870	0.00174	1.68570	0.00169	15.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	569.26080	0.56926	584.67880	0.58468	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1.86080	0.00186	1.77880	0.00178	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	559.39160	0.55939	574.77740	0.57478	15.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1.99160	0.00199	1.87740	0.00188	15.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	520.01530	0.52002	535.23780	0.53524	15.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	2.61530	0.00262	2.33780	0.00234	2.615	15.39	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	471.73620	0.47174	486.00160	0.48600	471.736	15.42	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	4.33620	0.00434	3.10160	0.00310	4.336	15.42	0.00	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	424.34630	0.42435	438.33550	0.43834	424.346	15.46	0.00	0	600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	6.94630	0.00695	5.43550	0.00544	6.946	15.46	0.00	0	6,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	378.16020	0.37816	391.93240	0.39193	378.160	15.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	10.76020	0.01076	9.03240	0.00903	10.760	15.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	333.54350	0.33354	347.20190	0.34720	333.543	15.53	0.00	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	16.14350	0.01614	14.30190	0.01430	16.143	15.53	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	250.62040	0.25062	264.46090	0.26446	250.620	15.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	33.22040	0.03322	31.56090	0.03156	33.220	15.60	0.00	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	205.97150	0.20597	220.16040	0.22016	205.972	15.64	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	48.57150	0.04857	47.26040	0.04726	48.571	15.64	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	178.70410	0.17870	193.17660	0.19318	178.704	15.66	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	61.30410	0.06130	60.27660	0.06028	61.304	15.66	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	165.87110	0.16587	180.48820	0.18049	165.871	15.68	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	68.47110	0.06847	67.58820	0.06759	68.471	15.68	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	147.65980	0.14766	162.48140	0.16248	147.660	15.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	80.25980	0.08026	79.58140	0.07958	80.260	15.70	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	120.14110	0.12014	135.22650	0.13523	120.141	15.73	0.00	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	102.74110	0.10274	102.32650	0.10233	102.741	15.73	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Call	98.68300	0.09868	111.38330	0.11138	98.683	16.12	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Put	131.28300	0.13128	128.48330	0.12848	131.283	16.12	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	91.05700	0.09106	103.33680	0.10334	91.057	16.27	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	143.65700	0.14366	140.43680	0.14044	143.657	16.27	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	80.57510	0.08058	92.20660	0.09221	80.575	16.51	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	163.17510	0.16318	159.30660	0.15931	163.175	16.51	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	74.19290	0.07419	85.38320	0.08538	74.193	16.66	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	176.79290	0.17679	172.48320	0.17248	176.793	16.66	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	52.98140	0.05298	62.40410	0.06240	52.981	17.28	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	235.58140	0.23558	229.50410	0.22950	235.581	17.28	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	34.41880	0.03442	41.76740	0.04177	34.419	18.06	0.00	0	4,200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	317.01880	0.31702	308.86740	0.30887	317.019	18.06	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	22.23980	0.02224	27.81200	0.02781	22.240	18.83	0.00	0	24,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	404.83980	0.40484	394.91200	0.39491	404.840	18.83	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	17.87270	0.01787	22.68720	0.02269	17.873	19.22	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	450.47270	0.45047	439.78720	0.43979	450.473	19.22	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	14.37120	0.01437	18.51590	0.01852	14.371	19.61	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	496.97120	0.49697	485.61590	0.48562	496.971	19.61	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	15.31890	0.01132	15.12610	0.01513	11.319	19.89	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	543.91890	0.54392	532.22610	0.53223	543.919	19.89	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	8.90230	0.00890	12.10860	0.01211	8.902	20.18	0.00	0	50,958.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	591.50230	0.59150	579.20860	0.57921	591.502	20.18	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Call	3.38880	0.00339	4.93910	0.00494	3.389	21.32	0.00	0	37,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	785.98880	0.78599	772.03910	0.77204	785.989	21.32	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	0.84750	0.00085	1.30720	0.00131	0.848	23.14	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,083.44750	1.08345	1,068.40720	1.06841	1,083.448	23.14	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	0.25360	0.00025	0.39780	0.00040	0.254	25.17	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,382.85360	1.38285	1,367.49780	1.36750	1,382.854	25.17	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	0.08650	0.00009	0.13480	0.00013	0.087	27.20	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,682.68650	1.68269	1,667.23480	1.66723	1,682.686	27.20	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	0.02910	0.00003	0.04400	0.00004	0.029	29.56	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	2,032.62910	2.03263	2,017.14400	2.01714	2,032.629	29.56	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	0.03410	0.00003	0.04190	0.00004	0.034	32.95	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,282.63410	2.28263	2,267.14190	2.26714	2,282.634	32.95	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry			10.22830	10.22830	10.24350	10.24350		16.31	0.00	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.28	Call	949.51950	0.94952	964.80010	0.96480	949.519	18.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	1.21950	0.00122	1.30010	0.00130	1.220	18.54	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	939.57330	0.93957	954.85810	0.95486	939.573	18.46	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	1.27330	0.00127	1.35810	0.00136	1.273	18.46	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	929.62960	0.92963	944.91880	0.94492	929.630	18.38	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	1.32960	0.00133	1.41880	0.00142	1.330	18.38	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	919.68860	0.91969	934.98240	0.93498	919.689	18.30	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	1.38860	0.00139	1.48240	0.00148	1.389	18.30	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	374.76200	0.37476	390.54260	0.39054	374.762	15.12	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	26.46200	0.02646	27.04260	0.02704	26.462	15.12	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.23300	10.23300	10.24810	10.24810		16.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,033.00700	2.03301	2,048.10720	2.04811	2,033.007	23.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00700	0.00001	0.00720	0.00001	0.007	23.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,983.00910	1.98301	1,998.10940	1.99811	1,983.009	23.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00910	0.00001	0.00940	0.00001	0.009	23.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,933.01180	1.93301	1,948.11230	1.94811	1,933.012	23.40	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.01180	0.00001	0.01230	0.00001	0.012	23.40	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	994.46330	0.99446	1,009.64330	1.00964	994.463	18.32	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.46330	0.00146	1.54330	0.00154	1.463	18.32	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	984.53800	0.98454	999.72150	0.99972	984.538	18.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.53800	0.00154	1.62150	0.00162	1.538	18.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	974.60830	0.97461	989.79580	0.98980	974.608	18.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.60830	0.00161	1.69580	0.00170	1.608	18.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	727.95420	0.72795	743.31040	0.74331	727.954	16.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	4.95420	0.00495	5.21040	0.00521	4.954	16.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	688.93740	0.68894	704.33510	0.70434	688.937	16.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	5.93740	0.00594	6.23510	0.00624	5.937	16.27	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	640.44590	0.64045	655.90120	0.65590	640.446	15.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	7.44590	0.00745	7.80120	0.00780	7.446	15.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	544.70330	0.54470	560.28890	0.56029	544.703	15.27	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	11.70330	0.01170	12.18890	0.01219	11.703	15.27	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	89.82750	0.08983	98.94100	0.09894	89.828	17.60	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	296.82750	0.29683	290.84100	0.29084	296.828	17.60	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.27300	10.27300	10.28790	10.28790		16.56	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	894.19750	0.89420	909.20840	0.90921	894.198	15.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	11.19750	0.01120	11.30840	0.01131	11.198	15.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	884.72490	0.88472	899.72980	0.89973	884.725	15.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	11.72490	0.01172	11.82980	0.01183	11.725	15.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	875.27320	0.87527	890.27100	0.89027	875.273	15.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	12.27320	0.01227	12.37100	0.01237	12.273	15.22	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	819.03850	0.81904	833.98010	0.83398	819.039	15.20	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	16.03850	0.01604	16.08010	0.01608	16.038	15.20	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	346.77940	0.34678	358.67930	0.35868	346.779	15.88	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	143.77940	0.14378	140.77930	0.14078	143.779	15.88	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.27760	10.27760	10.29250	10.29250		16.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	807.47700	0.80748	822.37660	0.82238	807.477	15.25	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	19.87700	0.01988	19.87660	0.01988	19.877	15.25	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	798.31110	0.79831	813.19460	0.81319	798.311	15.25	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	20.71110	0.02071	20.69460	0.02069	20.711	15.25	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	789.17330	0.78917	804.03970	0.80404	789.173	15.25	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	21.57330	0.02157	21.53970	0.02154	21.573	15.25	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	752.92470	0.75292	767.71150	0.76771	752.925	15.24	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	25.32470	0.02532	25.21150	0.02521	25.325	15.24	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	340.47720	0.34048	351.94830	0.35195	340.477	16.05	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	162.87720	0.16288	159.44830	0.15945	162.877	16.05	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.28210	10.28210	10.29710	10.29710		16.51	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,032.56680	2.03257	2,047.57740	2.04758	2,032.567	20.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.46680	0.00047	0.47740	0.00048	0.467	20.32	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,982.63400	1.98263	1,997.64640	1.99765	1,982.634	20.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.53400	0.00053	0.54640	0.00055	0.534	20.06	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	868.75050	0.86875	883.80410	0.88380	868.751	15.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	16.65050	0.01665	16.70410	0.01670	16.650	15.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	859.46110	0.85946	874.50240	0.87450	859.461	15.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	17.36110	0.01736	17.40240	0.01740	17.361	15.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	850.19680	0.85020	865.22500	0.86522	850.197	15.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	18.09680	0.01810	18.12500	0.01813	18.097	15.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	714.69400	0.71469	729.40700	0.72941	714.694	15.11	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	32.59400	0.03259	32.30700	0.03231	32.594	15.11	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	628.72920	0.62873	643.08040	0.64308	628.729	15.09	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	46.62920	0.04663	45.98040	0.04598	46.629	15.09	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.28360	10.28360	10.29870	10.29870		16.54	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	761.51670	0.76152	776.43610	0.77644	761.517	15.14	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	27.91670	0.02792	27.73610	0.02774	27.917	15.14	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	155.12080	0.15512	161.90830	0.16191	155.121	17.85	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	471.52080	0.47152	463.20830	0.46321	471.521	17.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.32840	10.32840	10.34370	10.34370		16.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,030.27100	2.03027	2,045.56980	2.04557	2,030.271	18.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.87100	0.00187	1.86980	0.00187	1.871	18.65	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	933.36150	0.93336	948.23960	0.94824	933.361	15.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	34.96150	0.03496	34.53960	0.03454	34.962	15.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	924.50330	0.92450	939.35330	0.93935	924.503	15.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	36.10330	0.03610	35.65330	0.03565	36.103	15.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	915.67430	0.91567	930.49620	0.93050	915.674	15.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	37.27430	0.03727	36.79620	0.03680	37.274	15.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	829.09840	0.82910	843.57990	0.84358	829.098	15.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	50.69840	0.05070	49.87990	0.04988	50.698	15.15	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	705.85380	0.70585	719.62960	0.71963	705.854	15.20	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	77.45380	0.07745	75.92960	0.07593	77.454	15.20	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	192.70640	0.19271	198.36940	0.19837	192.706	18.24	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	614.30640	0.61431	604.66940	0.60467	614.306	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.35340	10.35340	10.36880	10.36880		16.69	36,971,991.40	3,571	142,756.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,953.85500	2.95385	2,969.25540	2.96926	2,953.855	21.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.45500	0.00046	0.45540	0.00046	0.455	21.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,354.94930	2.35495	2,370.34670	2.37035	2,354.949	19.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.54930	0.00155	1.54670	0.00155	1.549	19.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,612.03760	1.61204	1,627.37730	1.62738	1,612.038	16.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	8.63760	0.00864	8.57730	0.00858	8.638	16.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,465.74680	1.46575	1,481.04470	1.48104	1,465.747	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	12.34680	0.01235	12.24470	0.01224	12.347	16.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,438.68540	1.43869	1,453.97350	1.45397	1,438.685	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	13.18540	0.01319	13.07350	0.01307	13.185	16.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,390.32470	1.39032	1,405.59290	1.40559	1,390.325	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	14.82470	0.01482	14.69290	0.01469	14.825	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,369.00890	1.36901	1,384.26720	1.38427	1,369.009	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	15.60890	0.01561	15.46720	0.01547	15.609	16.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,342.15570	1.34216	1,357.39970	1.35740	1,342.156	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	16.65570	0.01666	16.49970	0.01650	16.656	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,178.11980	1.17812	1,193.25220	1.19325	1,178.120	15.45	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	24.71980	0.02472	24.45220	0.02445	24.720	15.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	995.14770	0.99515	1,009.93970	1.00994	995.148	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	41.74770	0.04175	41.13970	0.04114	41.748	15.17	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	866.65320	0.86665	880.92950	0.88093	866.653	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	63.25320	0.06325	62.12950	0.06213	63.253	15.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	825.43640	0.82544	839.49710	0.83950	825.436	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	72.03640	0.07204	70.69710	0.07070	72.036	15.23	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	753.51290	0.75351	767.13220	0.76713	753.513	15.26	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	90.11290	0.09011	88.33220	0.08833	90.113	15.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	745.71030	0.74571	759.27620	0.75928	745.710	15.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	92.31030	0.09231	90.47620	0.09048	92.310	15.26	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	669.88900	0.66989	682.87240	0.68287	669.889	15.29	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	116.48900	0.11649	114.07240	0.11407	116.489	15.29	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	633.54530	0.63355	646.20570	0.64621	633.545	15.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	130.14530	0.13015	127.40570	0.12741	130.145	15.30	0.00	0	10,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	538.39910	0.53840	549.94370	0.54994	538.399	15.72	0.00	0	200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	184.99910	0.18500	181.14370	0.18114	184.999	15.72	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	481.40960	0.48141	492.14990	0.49215	481.410	16.00	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	228.00960	0.22801	223.34990	0.22335	228.010	16.00	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	429.46630	0.42947	439.37560	0.43938	429.466	16.28	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	276.06630	0.27607	270.57560	0.27058	276.066	16.28	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	405.33480	0.40533	414.82340	0.41482	405.335	16.41	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	301.93480	0.30193	296.02340	0.29602	301.935	16.41	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	396.01540	0.39602	405.33670	0.40534	396.015	16.47	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	312.61540	0.31262	306.53670	0.30654	312.615	16.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	382.39110	0.38239	391.46080	0.39146	382.391	16.55	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	328.99110	0.32899	322.66080	0.32266	328.991	16.55	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	356.56590	0.35657	365.14100	0.36514	356.566	16.73	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	363.16590	0.36317	356.34100	0.35634	363.166	16.73	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	340.83930	0.34084	349.11890	0.34912	340.839	16.87	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	387.43930	0.38744	380.31890	0.38032	387.439	16.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	311.44570	0.31145	319.14460	0.31914	311.446	17.16	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	438.04570	0.43805	430.34460	0.43034	438.046	17.16	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	301.10060	0.30110	308.58770	0.30859	301.101	17.27	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	457.70060	0.45770	449.78770	0.44979	457.701	17.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	287.85680	0.28786	295.06510	0.29507	287.857	17.42	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	484.45680	0.48446	476.26510	0.47627	484.457	17.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	284.64200	0.28464	291.78050	0.29178	284.642	17.45	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	491.24200	0.49124	482.98050	0.48298	491.242	17.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	272.14940	0.27215	279.01910	0.27902	272.149	17.60	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	518.74940	0.51875	510.21910	0.51022	518.749	17.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	243.39370	0.24339	249.61760	0.24962	243.394	17.96	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	589.99370	0.58999	580.81760	0.58082	589.994	17.96	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	217.88410	0.21788	223.50610	0.22351	217.884	18.32	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	664.48410	0.66448	654.70610	0.65471	664.484	18.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	208.51450	0.20851	213.90780	0.21391	208.515	18.46	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	695.11450	0.69511	685.10780	0.68511	695.114	18.46	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	191.38080	0.19138	196.36570	0.19637	191.381	18.77	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	757.98080	0.75798	747.56570	0.74757	757.981	18.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	175.89010	0.17589	180.49690	0.18050	175.890	19.08	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	822.49010	0.82249	811.69690	0.81170	822.490	19.08	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	143.21920	0.14322	146.99300	0.14699	143.219	19.84	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	989.81920	0.98982	978.19300	0.97819	989.819	19.84	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	123.45950	0.12346	126.70960	0.12671	123.460	20.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,120.05950	1.12006	1,107.90960	1.10791	1,120.059	20.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	106.86760	0.10687	109.68510	0.10969	106.868	20.99	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,253.46760	1.25347	1,240.88510	1.24089	1,253.468	20.99	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	88.82650	0.08883	91.17560	0.09118	88.826	21.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,435.42650	1.43543	1,422.37560	1.42238	1,435.426	21.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	68.54470	0.06854	70.35180	0.07035	68.545	22.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	1,715.14470	1.71514	1,701.55180	1.70155	1,715.145	22.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	52.08670	0.05209	53.44090	0.05344	52.087	24.18	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,048.68670	2.04869	2,034.64090	2.03464	2,048.687	24.18	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	48.80430	0.04880	50.08080	0.05008	48.804	25.00	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
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,195.40430	2.19540	2,181.28080	2.18128	2,195.404	25.00	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.36910	10.36910	10.38480	10.38480		16.63	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	889.07980	0.88908	903.51570	0.90352	889.080	15.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	69.97980	0.06998	68.71570	0.06872	69.980	15.19	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	856.31520	0.85632	870.58110	0.87058	856.315	15.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	77.21520	0.07722	75.78110	0.07578	77.215	15.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	848.20870	0.84821	862.43130	0.86243	848.209	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	79.10870	0.07911	77.63130	0.07763	79.109	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	840.13550	0.84014	854.31380	0.85431	840.136	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	81.03550	0.08104	79.51380	0.07951	81.036	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	229.25410	0.22925	235.06460	0.23506	229.254	18.34	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	700.15410	0.70015	690.26460	0.69026	700.154	18.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.42550	10.42550	10.44210	10.44210		16.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	581.65170	0.58165	593.32500	0.59333	581.652	15.92	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	276.15170	0.27615	271.22500	0.27122	276.152	15.92	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	407.81840	0.40782	416.89410	0.41689	407.818	17.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	492.31840	0.49232	484.79410	0.48479	492.318	17.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	404.18940	0.40419	413.20560	0.41321	404.189	17.09	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	498.68940	0.49869	491.10560	0.49111	498.689	17.09	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	400.59480	0.40059	409.54920	0.40955	400.595	17.12	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	505.09480	0.50509	497.44920	0.49745	505.095	17.12	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.47090	10.47090	10.48830	10.48830		16.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	713.97330	0.71397	725.94610	0.72595	713.973	15.58	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	243.07330	0.24307	237.64610	0.23765	243.073	15.58	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	449.94610	0.44995	459.44840	0.45945	449.946	17.19	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	549.04610	0.54905	541.14840	0.54115	549.046	17.19	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	446.37810	0.44638	455.83500	0.45584	446.378	17.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	555.47810	0.55548	547.53500	0.54754	555.478	17.22	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	442.84120	0.44284	452.24990	0.45225	442.841	17.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	561.94120	0.56194	553.94990	0.55395	561.941	17.25	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.47240	10.47240	10.48990	10.48990		16.83	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	431.05010	0.43105	440.34540	0.44035	431.050	17.37	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	588.65010	0.58865	580.44540	0.58045	588.650	17.37	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.47400	10.47400	10.49150	10.49150		16.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,434.74750	1.43475	1,452.02010	1.45202	1,434.748	15.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	50.74750	0.05075	50.52010	0.05052	50.748	15.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,425.59940	1.42560	1,442.87100	1.44287	1,425.599	15.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	51.59940	0.05160	51.37100	0.05137	51.599	15.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,416.46290	1.41646	1,433.73450	1.43373	1,416.463	15.86	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	52.46290	0.05246	52.23450	0.05223	52.463	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.50120	10.50120	10.51920	10.51920		16.93	2,121,242.40	202	60,319.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,806.50460	2.80650	2,824.14820	2.82415	2,806.505	18.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.30460	0.00530	4.94820	0.00495	5.305	18.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,313.89720	2.31390	2,330.68590	2.33069	2,313.897	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	12.69720	0.01270	11.48590	0.01149	12.697	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,831.26690	1.83127	1,846.85540	1.84686	1,831.267	16.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	30.06690	0.03007	27.65540	0.02766	30.067	16.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,324.84050	1.32484	1,339.39740	1.33940	1,324.840	15.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	73.64050	0.07364	70.19740	0.07020	73.641	15.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,041.03220	1.04103	1,054.90190	1.05490	1,041.032	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	129.83220	0.12983	125.70190	0.12570	129.832	15.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,033.40540	1.03341	1,047.24670	1.04725	1,033.405	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	132.20540	0.13221	128.04670	0.12805	132.205	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,025.80890	1.02581	1,039.62410	1.03962	1,025.809	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	134.60890	0.13461	130.42410	0.13042	134.609	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	958.82620	0.95883	972.40970	0.97241	958.826	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	157.62620	0.15763	153.20970	0.15321	157.626	15.34	0.00	0	6.00

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	9.75	Call	922.71630		0.92272		936.17760	0.93618	922.716	15.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	171.51630		0.17152		166.97760	0.16698	171.516	15.37	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	623.93160		0.62393		635.63350	0.63563	623.932	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	372.73160		0.37273		366.43350	0.36643	372.732	16.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	578.18120		0.57818		589.41150	0.58941	578.181	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	426.98120		0.42698		420.21150	0.42021	426.981	16.51	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	556.61100		0.55661		567.61490	0.56761	556.611	16.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	455.41100		0.45541		448.41490	0.44841	455.411	16.65	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	515.96510		0.51597		526.52140	0.52652	515.965	16.93	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	514.76510		0.51477		507.32140	0.50732	514.765	16.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	478.75580		0.47876		488.66140	0.48866	478.756	17.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	577.55580		0.57756		569.46140	0.56946	577.556	17.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	461.27600		0.46128		470.85920	0.47086	461.276	17.36	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	610.07600		0.61008		601.65920	0.60166	610.076	17.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	398.25410		0.39825		406.61160	0.40661	398.254	17.95	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	747.05410		0.74705		737.41160	0.73741	747.054	17.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	357.53870		0.35754		365.04540	0.36505	357.539	18.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	856.33870		0.85634		845.84540	0.84585	856.339	18.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	333.27550		0.33328		340.23860	0.34024	333.276	18.68	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	932.07550		0.93208		921.03860	0.92104	932.076	18.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	321.96110		0.32196		328.66360	0.32866	321.961	18.82	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	970.76110		0.97076		959.46360	0.95946	970.761	18.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	300.75260		0.30075		306.94460	0.30694	300.753	19.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,049.55260		1.04955		1,037.74460	1.03774	1,049.553	19.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	255.07820		0.25508		260.12940	0.26013	255.078	19.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,253.87820		1.25388		1,240.92940	1.24093	1,253.878	19.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	217.34640		0.21735		221.41180	0.22141	217.346	20.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,466.14640		1.46615		1,452.21180	1.45221	1,466.146	20.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	186.55160		0.18655		189.78310	0.18978	186.552	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,685.35160		1.68535		1,670.58310	1.67058	1,685.352	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	161.47890		0.16148		164.01390	0.16401	161.479	21.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,910.27890		1.91028		1,894.81390	1.89481	1,910.279	21.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	140.97440		0.14097		142.93050	0.14293	140.974	22.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,139.77440		2.13977		2,123.73050	2.12373	2,139.774	22.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	131.61120		0.13161		133.11640	0.13312	131.611	23.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,330.41120		2.33041		2,313.91640	2.31392	2,330.411	23.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	128.75470		0.12875		129.91000	0.12991	128.755	24.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,477.55470		2.47755		2,460.71000	2.46071	2,477.555	24.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	126.41270		0.12641		127.24300	0.12724	126.413	25.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,625.21270		2.62521		2,608.04300	2.60804	2,625.213	25.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	78.50840		0.07851		78.06540	0.07807	78.508	28.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,827.30840		3.82731		3,808.86540	3.80887	3,827.308	28.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	65.32700		0.06533		64.88270	0.06488	65.327	28.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,064.12700		4.06413		4,045.68270	4.04568	4,064.127	28.49	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.50450		10.50450		10.52250	10.52250		16.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,472.69780		1.47270		1,487.20630	1.48721	1,472.698	15.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	58.19780		0.05820		54.70630	0.05471	58.198	15.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,463.62480		1.46362		1,478.11520	1.47812	1,463.625	15.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	59.12480		0.05912		55.61520	0.05562	59.125	15.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,454.56620		1.45457		1,469.03840	1.46904	1,454.566	15.87	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	60.06620		0.06007		56.53840	0.05654	60.066	15.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.61640		10.61640		10.63470	10.63470		17.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	941.60700		0.94161		949.05370	0.94905	941.607	15.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	265.20700		0.26521		254.35370	0.25435	265.207	15.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	935.20650		0.93521		942.88660	0.94289	935.206	15.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	268.80650		0.26881		258.18660	0.25819	268.807	15.45	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	928.83620		0.92884		936.75290	0.93675	928.836	15.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	272.43620	0.27244	262.05290	0.26205	272.436	15.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.64660	10.64660	10.66550	10.66550		17.10	0.00	0	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,230.49100	2.23049	2,235.19570	2.23520	2,230.491	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	33.89100	0.03389	19.69570	0.01970	33.891	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,949.48380	1.94948	1,951.06040	1.95106	1,949.484	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	52.88380	0.05288	35.56040	0.03556	52.884	16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,921.88850	1.92189	1,923.22290	1.92322	1,921.889	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	55.28850	0.05529	37.72290	0.03772	55.289	16.19	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,722.50420	1.72250	1,722.55370	1.72255	1,722.504	15.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	75.90420	0.07590	57.05370	0.05705	75.904	15.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,546.49060	1.54649	1,546.31620	1.54632	1,546.491	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	99.89060	0.09989	80.81620	0.08082	99.891	15.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,221.29620	1.22130	1,224.09460	1.22409	1,221.296	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	164.69620	0.16470	148.59460	0.14859	164.696	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,213.32710	1.21333	1,216.26780	1.21627	1,213.327	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	166.72710	0.16673	150.76780	0.15077	166.727	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,205.98900	1.20599	1,208.99980	1.20900	1,205.989	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	169.38900	0.16939	153.49980	0.15350	169.389	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,106.22660	1.10623	1,110.58190	1.11058	1,106.227	15.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	209.62660	0.20963	195.08190	0.19508	209.627	15.27	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,071.96600	1.07197	1,076.95590	1.07696	1,071.966	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	225.36600	0.22537	211.45590	0.21146	225.366	15.33	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	866.00300	0.86600	876.23930	0.87624	866.003	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	349.40300	0.34940	340.73930	0.34074	349.403	15.72	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	581.33150	0.58133	590.48690	0.59049	581.332	17.47	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	734.73150	0.73473	724.98690	0.72499	734.731	17.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	374.39260	0.37439	375.67120	0.37567	374.393	19.49	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,327.79260	1.32779	1,310.17120	1.31017	1,327.793	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	321.77540	0.32178	320.40780	0.32041	321.775	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,575.17540	1.57518	1,554.90780	1.55491	1,575.175	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	278.66030	0.27866	275.03310	0.27503	278.660	20.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,832.06030	1.83206	1,809.53310	1.80953	1,832.060	20.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	273.55160	0.27355	269.65240	0.26965	273.552	21.05	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,866.95160	1.86695	1,844.15240	1.84415	1,866.952	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	243.50460	0.24350	237.99920	0.23800	243.505	21.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,096.90460	2.09690	2,072.49920	2.07250	2,096.905	21.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	211.70420	0.21170	203.55840	0.20356	211.704	22.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,465.10420	2.46510	2,438.05840	2.43806	2,465.104	22.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.65550	10.65550	10.67440	10.67440		17.09	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,931.61800	1.93162	1,933.95400	1.93395	1,931.618	16.16	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	56.11800	0.05612	39.55400	0.03955	56.118	16.16	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	876.47200	0.87647	886.81880	0.88682	876.472	15.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	350.97200	0.35097	342.41880	0.34242	350.972	15.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	280.31790	0.28032	276.92860	0.27693	280.318	21.02	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,864.81790	1.86482	1,842.52860	1.84253	1,864.818	21.02	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.77160	10.77160	10.79100	10.79100		17.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,094.93430	1.09493	1,109.85370	1.10985	1,094.934	15.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	313.33430	0.31333	308.85370	0.30885	313.334	15.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,088.76840	1.08877	1,103.70080	1.10370	1,088.768	15.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	317.16840	0.31717	312.70080	0.31270	317.168	15.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,082.62650	1.08263	1,097.57560	1.09758	1,082.626	15.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	321.02650	0.32103	316.57560	0.31658	321.027	15.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	907.38240	0.90738	919.83040	0.91983	907.382	16.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	465.78240	0.46578	458.83040	0.45883	465.782	16.09	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	394.52100	0.39452	400.58250	0.40058	394.521	20.16	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,692.92100	1.69292	1,679.58250	1.67958	1,692.921	20.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.81490	10.81490	10.83500	10.83500		17.26	0.00	0	0.00

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	7.90	Call	2,940.87240		2.94087	2,960.48670	2.96049		2,940.872	17.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	25.97240		0.02597	25.48670	0.02549		25.972	17.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,460.66610		2.46067	2,479.98430	2.47998		2,460.666	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	45.76610		0.04577	44.98430	0.04498		45.766	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,999.63530		1.99964	2,017.60490	2.01760		1,999.635	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	84.73530		0.08474	82.60490	0.08260		84.735	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,202.66170		1.20266	1,218.46630	1.21847		1,202.662	15.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	287.76170		0.28776	283.46630	0.28347		287.762	15.42	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	974.72220		0.97472	989.47870	0.98948		974.722	15.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	449.82220		0.44982	444.47870	0.44448		449.822	15.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	969.87010		0.96987	984.14210	0.98414		969.870	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	454.97010		0.45497	449.14210	0.44914		454.970	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	965.04620		0.96505	979.27130	0.97927		965.046	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	460.14620		0.46015	454.27130	0.45427		460.146	16.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	707.14420		0.70714	719.16840	0.71917		707.144	17.59	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	842.24420		0.84224	834.16840	0.83417		842.244	17.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	424.42490		0.42442	432.42540	0.43243		424.425	20.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,709.52490		1.70952	1,697.42540	1.69743		1,709.525	20.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	349.58880		0.34959	356.05730	0.35606		349.589	21.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,134.68880		2.13469	2,121.05730	2.12106		2,134.689	21.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	301.05050		0.30105	303.10480	0.30310		301.050	22.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,636.15050		2.63615	2,618.10480	2.61810		2,636.150	22.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.97750		10.97750	11.00480	11.00480			17.82	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,017.06310		3.01706	3,037.34290	3.03734		3,017.063	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	39.56310		0.03956	32.54290	0.03254		39.563	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,591.59110		2.59159	2,611.34740	2.61135		2,591.591	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	64.09110		0.06409	56.54740	0.05655		64.091	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,544.99480		2.54499	2,564.76280	2.56476		2,544.995	16.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	67.49480		0.06749	59.96280	0.05996		67.495	16.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,498.55590		2.49856	2,518.34950	2.51835		2,498.556	16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	71.05590		0.07106	63.54950	0.06355		71.056	16.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,612.71290		1.61271	1,623.79880	1.62380		1,612.713	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	235.21290		0.23521	218.99880	0.21900		235.213	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,333.24330		1.33324	1,349.67030	1.34967		1,333.243	15.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	355.74330		0.35574	344.87030	0.34487		355.743	15.83	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	867.29810		0.86730	883.21290	0.88321		867.298	17.82	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	889.79810		0.88980	878.41290	0.87841		889.798	17.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.21740		10.21740	10.23290	10.23290			15.74	2,053,697.40	201	392.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	132,743.06160		1.32743	134,295.12190	1.34295		132,743.062	23.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	3.06160		0.00003	5.12190	0.00005		3.062	23.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	131,743.16850		1.31743	133,295.34410	1.33295		131,743.168	23.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	3.16850		0.00003	5.34410	0.00005		3.169	23.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	130,743.28000		1.30743	132,295.57670	1.32296		130,743.280	23.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	3.28000		0.00003	5.57670	0.00006		3.280	23.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	61,871.64750		0.61872	63,426.42820	0.63426		61,871.648	16.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	131.64750		0.00132	136.42820	0.00136		131.648	16.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	6,551.19720		0.06551	7,599.18510	0.07599		6,551.197	16.90	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	19,811.19720		0.19811	19,309.18510	0.19309		19,811.197	16.90	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.35340		10.35340	10.36880	10.36880			16.70	3,106,020.00	300	409.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	5,381.80210		0.05382	5,292.29830	0.05292		5,381.802	15.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	91,721.80210		0.91722	93,172.29830	0.93172		91,721.802	15.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	5,530.99670		0.05531	5,437.89410	0.05438		5,530.997	15.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	90,870.99670		0.90871	92,317.89410	0.92318		90,870.997	15.20	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	90,023.46980		0.90023	91,466.56850	0.91467		90,023.470	15.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	5,683.46980		0.05683	5,586.56850	0.05587		5,683.470	15.21	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	40,540.06650		0.40540	41,482.33510	0.41482		40,540.066	16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.25	Put	30,200.06650	0.30200	29,602.33510	0.29602	30,200.066	16.42	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.35	Call	36,068.24880	0.36068	36,925.84680	0.36926	36,068.249	16.70	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.35	Put	35,728.24880	0.35728	35,045.84680	0.35046	35,728.249	16.70	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.85	Call	20,632.11060	0.20632	21,158.11240	0.21158	20,632.111	18.50	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future	10.85	Put	70,292.11060	0.70292	69,278.11240	0.69278	70,292.111	18.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future			10.50120	10.50120	10.51920	10.51920	17.35	0.00	0	0	25.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call	51,929.53150	0.51930	52,962.42900	0.52962	51,929.532	16.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put	50,809.53150	0.50810	50,042.42900	0.50042	50,809.532	16.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call	51,541.17320	0.51541	52,568.86250	0.52569	51,541.173	16.91	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put	51,421.17320	0.51421	50,648.86250	0.50649	51,421.173	16.91	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call	51,155.98150	0.51156	52,178.47960	0.52178	51,155.982	16.94	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put	52,035.98150	0.52036	51,258.47960	0.51258	52,035.982	16.94	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future			10.64660	10.64660	10.66550	10.66550	0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Put	4,340.00000	0.04340	2,450.00000	0.02450	4,340.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Put	5,340.00000	0.05340	3,450.00000	0.03450	5,340.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Put	6,340.00000	0.06340	4,450.00000	0.04450	6,340.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future			15.92720	15.92720	15.98680	15.98680	15.61	17,042,104.00	1,070	0	41,701.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Call	1,188.42140	1.18842	1,248.13880	1.24814	1,188.421	18.38	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.74	Put	1.22140	0.00122	1.33880	0.00134	1.221	18.38	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Call	1,178.47910	1.17848	1,238.19440	1.23819	1,178.479	18.34	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.75	Put	1.27910	0.00128	1.39440	0.00139	1.279	18.34	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Call	1,168.53960	1.16854	1,228.25230	1.22825	1,168.540	18.30	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	14.76	Put	1.33960	0.00134	1.45230	0.00145	1.340	18.30	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future			16.12900	16.12900	16.18880	16.18880	15.79	1,612,900.00	100	0	11,026.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Call	1,316.17400	1.31617	1,368.85360	1.36885	1,316.174	13.95	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.89	Put	77.17400	0.07717	70.05360	0.07005	77.174	13.95	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Call	1,307.94100	1.30794	1,360.48980	1.36049	1,307.941	13.97	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.90	Put	78.94100	0.07894	71.68980	0.07169	78.941	13.97	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Call	1,299.73630	1.29974	1,352.15300	1.35215	1,299.736	13.98	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	14.91	Put	80.73630	0.08074	73.35300	0.07335	80.736	13.98	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future			16.34940	16.34940	16.41370	16.41370	15.91	0.00	0	0	1,031.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Put	26.40800	0.02641	25.97600	0.02598	26.408	18.25	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Call	3,525.80800	3.52581	3,589.67600	3.58968	3,525.808	18.25	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Call	3,378.49030	3.37849	3,442.29180	3.44229	3,378.490	17.82	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Put	29.09030	0.02909	28.59180	0.02859	29.090	17.82	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Call	2,189.10530	2.18911	2,250.40660	2.25041	2,189.105	15.36	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Put	89.70530	0.08971	86.70660	0.08671	89.705	15.36	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Call	2,152.39630	2.15240	2,213.54510	2.21355	2,152.396	15.28	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.29	Put	92.99630	0.09300	89.84510	0.08985	92.996	15.28	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Call	2,143.23690	2.14324	2,204.34610	2.20435	2,143.237	15.26	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.30	Put	93.83690	0.09384	90.64610	0.09065	93.837	15.26	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Call	2,134.08480	2.13408	2,195.15390	2.19515	2,134.085	15.25	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.31	Put	94.68480	0.09468	91.45390	0.09145	94.685	15.25	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Put	112.25190	0.11225	108.19010	0.10819	112.252	14.89	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.50	Call	1,961.65190	1.96165	2,021.89010	2.02189	1,961.652	14.89	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future			16.56720	16.56720	16.63330	16.63330	15.98	0.00	0	0	200.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call	1,163.00670	1.16301	1,201.83720	1.20184	1,163.007	15.33	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put	635.80670	0.63581	608.53720	0.60854	635.807	15.33	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call	1,158.03190	1.15803	1,196.75070	1.19675	1,158.032	15.34	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put	640.83190	0.64083	613.45070	0.61345	640.832	15.34	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call	1,153.07740	1.15308	1,191.67910	1.19168	1,153.077	15.36	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put	645.87740	0.64588	618.37910	0.61838	645.877	15.36	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future			16.82110	16.82110	16.88960	16.88960	16.08	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		
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	1,086.74150	1.08674	1,120.14520	1.12015	1,086.741	16.12	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	1,105.64150	1.10564	1,070.54520	1.07055	1,105.641	16.12	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	1,111.82260	1.11182	1,076.70390	1.07670	1,111.823	16.14	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	1,082.92260	1.08292	1,116.30390	1.11630	1,082.923	16.14	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	1,079.11850	1.07912	1,112.47780	1.11248	1,079.119	16.15	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,118.01850	1.11802	1,082.87780	1.08288	1,118.019	16.15	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10212	0.10212	0.10280	0.10280		21.47	0.00	0	241.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,213.10100	0.01213	1,280.67750	0.01281	1,213.101	28.08	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	0.70100	0.00001	0.87750	0.00001	0.701	28.08	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	279.75230	0.00280	338.93690	0.00339	279.752	21.47	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	67.35230	0.00067	59.13690	0.00059	67.352	21.47	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	8.85090	0.00009	16.28510	0.00016	8.851	25.39	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	796.45090	0.00796	736.48510	0.00736	796.451	25.39	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10353	0.10353	0.10421	0.10421		17.22	0.00	0	14,275.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,371.01610	0.01371	1,435.35730	0.01435	1,371.016	16.48	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	17.81610	0.00018	13.95730	0.00014	17.816	16.48	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	567.43150	0.00567	607.61980	0.00608	567.432	17.22	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	214.23150	0.00214	186.21980	0.00186	214.232	17.22	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	195.75240	0.00196	208.95260	0.00209	195.752	20.15	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	842.55240	0.00843	787.55260	0.00788	842.552	20.15	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10509	0.10509	0.10581	0.10581		18.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,584.91070	0.01585	1,648.80280	0.01649	1,584.911	18.14	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	75.51070	0.00076	68.10280	0.00068	75.511	18.14	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	848.71490	0.00849	894.20530	0.00894	848.715	18.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	339.31490	0.00339	313.50530	0.00314	339.315	18.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	929.18170	0.00929	883.41950	0.00883	929.182	21.01	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	438.58170	0.00439	464.11950	0.00464	438.582	21.01	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				13.40370	13.40370	13.50280	13.50280		15.05	68,559,925.50	5,115	58,056.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	2,103.73610	2.10374	2,202.83280	2.20283	2,103.736	28.15	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	0.03610	0.00004	0.03280	0.00003	0.036	28.15	0.00	0	29,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Call	1,903.76190	1.90376	2,002.86330	2.00286	1,903.762	26.41	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Put	0.06190	0.00006	0.06330	0.00006	0.062	26.41	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Call	1,853.77110	1.85377	1,952.87470	1.95287	1,853.771	25.98	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Put	0.07110	0.00007	0.07470	0.00007	0.071	25.98	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Call	1,413.96380	1.41396	1,513.14170	1.51314	1,413.964	22.14	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Put	0.26380	0.00026	0.34170	0.00034	0.264	22.14	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Call	1,403.97230	1.40397	1,503.15410	1.50315	1,403.972	22.05	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Put	0.27230	0.00027	0.35410	0.00035	0.272	22.05	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Call	1,393.98120	1.39398	1,493.16700	1.49317	1,393.981	21.96	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Put	0.28120	0.00028	0.36700	0.00037	0.281	21.96	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Call	1,354.02000	1.35402	1,453.22380	1.45322	1,354.020	21.62	0.00	0	400.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Put	0.32000	0.00032	0.42380	0.00042	0.320	21.62	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Call	1,304.07920	1.30408	1,403.30790	1.40331	1,304.079	21.19	0.00	0	500.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Put	0.37920	0.00038	0.50790	0.00051	0.379	21.19	0.00	0	30,800.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	0.64200	0.00064	0.79250	0.00079	0.642	19.92	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	1,154.34200	1.15434	1,253.59250	1.25359	1,154.342	19.92	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Call	1,054.62630	1.05463	1,153.84310	1.15384	1,054.626	19.07	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Put	0.92630	0.00093	1.04310	0.00104	0.926	19.07	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Call	855.70770	0.85571	954.68480	0.95468	855.708	17.37	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Put	2.00770	0.00201	1.88480	0.00188	2.008	17.37	0.00	0	46,000.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Put	9.04630	0.00905	5.20130	0.00520	9.046	15.57	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Call	562.74630	0.56275	658.00130	0.65800	562.746	15.57	0.00	0	200.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.10	Call	341.72720	0.34173	428.08880	0.42809	341.727	15.33	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future		13.10	Put	38.02720	0.03803	25.28880	0.02529	38.027	15.33	0.00	0	36,000.00

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	13.80	Call	35.67420	0.03567		57.56610	0.05757	35.674	17.24	0.00	0	19,900.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	431.97420	0.43197		354.76610	0.35477	431.974	17.24	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.00	Put	613.49660	0.61350		526.16190	0.52616	613.497	18.34	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.00	Call	17.19660	0.01720		28.96190	0.02896	17.197	18.34	0.00	0	150.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.09	Call	12.24650	0.01225		21.15120	0.02115	12.247	18.79	0.00	0	42,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.09	Put	698.54650	0.69855		608.35120	0.60835	698.546	18.79	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,098.72740	1.09873		1,001.85070	1.00185	1,098.727	20.58	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	2.42740	0.00243		4.65070	0.00465	2.427	20.58	0.00	0	7,900.00
€ / R	On	13/12/2013	Foreign Exchange Future			13.58680	13.58680		13.68690	13.68690		15.89	0.00	0	32,362.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,396.58300	2.39658		2,496.12760	2.49613	2,396.583	18.45	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	9.78300	0.00978		9.22760	0.00923	9.783	18.45	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	2,156.34980	2.15635		2,255.80270	2.25580	2,156.350	17.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	12.54980	0.01255		11.90270	0.01190	12.550	17.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	2,107.02460	2.10702		2,206.45480	2.20645	2,107.025	17.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	13.22460	0.01322		12.55480	0.01255	13.225	17.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	2,057.74120	2.05774		2,157.14740	2.15715	2,057.741	16.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	13.94120	0.01394		13.24740	0.01325	13.941	16.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,147.85590	1.14786		1,237.09600	1.23710	1,147.856	14.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	61.05590	0.06106		50.19600	0.05020	61.056	14.09	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,064.46170	1.06446		1,151.24430	1.15124	1,064.462	14.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	77.66170	0.07766		64.34430	0.06434	77.662	14.20	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	701.74120	0.70174		770.27490	0.77027	701.741	14.92	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	214.94120	0.21494		183.37490	0.18337	214.941	14.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	641.89070	0.64189		706.58310	0.70658	641.891	15.12	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	255.09070	0.25509		219.68310	0.21968	255.091	15.12	0.00	0	7,500.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	304.13970	0.30414		338.88150	0.33888	304.140	16.86	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	717.33970	0.71734		651.98150	0.65198	717.340	16.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	92.29780	0.09230		102.81470	0.10281	92.298	20.19	0.00	0	7,500.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,855.49780	1.85550		1,765.91470	1.76591	1,855.498	20.19	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future			13.78590	13.78590		13.89080	13.89080		16.02	0.00	0	22,317.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,425.30950	1.42531		1,515.61950	1.51562	1,425.310	14.48	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	129.40950	0.12941		114.81950	0.11482	129.410	14.48	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	131.39750	0.13140		116.17340	0.11617	131.398	14.49	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,417.29750	1.41730		1,506.97340	1.50697	1,417.298	14.49	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,409.31010	1.40931		1,498.78630	1.49879	1,409.310	14.49	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	133.41010	0.13341		117.98630	0.11799	133.410	14.49	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future			13.98190	13.98190		14.08930	14.08930		16.16	0.00	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	867.13690	0.86714		923.59080	0.92359	867.137	15.80	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	675.23690	0.67524		624.29080	0.62429	675.237	15.80	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	862.84240	0.86284		919.06400	0.91906	862.842	15.82	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	680.94240	0.68094		629.76400	0.62976	680.942	15.82	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	858.57020	0.85857		914.55520	0.91456	858.570	15.83	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	686.67020	0.68667		635.25520	0.63526	686.670	15.83	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future			14.21050	14.21050		14.32110	14.32110		16.29	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Put	1,017.12530	1.01713		961.28940	0.96129	1,017.125	16.49	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.34	Call	887.62530	0.88763		942.38940	0.94239	887.625	16.49	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Call	884.02030	0.88402		938.59420	0.93859	884.020	16.51	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.35	Put	1,023.52030	1.02352		967.49420	0.96749	1,023.520	16.51	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Call	880.43200	0.88043		934.81600	0.93482	880.432	16.52	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future	14.36	Put	1,029.93200	1.02993		973.71600	0.97372	1,029.932	16.52	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future			14.43030	14.43030		14.55250	14.55250		16.73	0.00	0	1,000.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Call	1,398.79290	1.39879		1,480.13340	1.48013	1,398.793	15.61	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.69	Put	658.49290	0.65849		617.63340	0.61763	658.493	15.61	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.70	Call	1,393.55930	1.39356		1,474.70910	1.47471	1,393.559	15.62	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.70	Put	663.25930	0.66326		622.20910	0.62221	663.259	15.62	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.71	Call	1,388.34990	1.38835		1,469.29690	1.46930	1,388.350	15.63	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future	13.71	Put	668.04990	0.66805		626.79690	0.62680	668.050	15.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future			107.05612		107.05612		107.05537	107.05537			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,933.88000		3,933.88		3,934.63000	3,934.63	3,933.880		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,943.88000		3,943.88		3,944.63000	3,944.63	3,943.880		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,953.88000		3,953.88		3,954.63000	3,954.63	3,953.880		0.00	0	0.00
2038	On 07/11/2013	Bond Future			102.43829		102.43829		102.43622	102.43622			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	7,551.71000		7,551.71		7,553.78000	7,553.78	7,551.710		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	7,561.71000		7,561.71		7,563.78000	7,563.78	7,561.710		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	7,571.71000		7,571.71		7,573.78000	7,573.78	7,571.710		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.16468		105.16468		105.16244	105.16244			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,825.32000		4,825.32		4,827.56000	4,827.56	4,825.320		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,835.32000		4,835.32		4,837.56000	4,837.56	4,835.320		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,845.32000		4,845.32		4,847.56000	4,847.56	4,845.320		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			400.34900		400.34900		400.35900	400.35900			0.00	0	0.00
AL37	On 06/02/2014	Index Future			405.57400		405.57400		405.58700	405.58700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			469.39400		469.39400		469.68900	469.68900			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			475.52000		475.52000		475.82300	475.82300			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			422.22800		422.22800		422.67000	422.67000			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			427.73900		427.73900		428.19000	428.19000			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.32480		9.32480		9.39110	9.39110		11.74	0.00	0	10,152.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	824.91910		0.82492		891.17120	0.89117	824.919	17.98	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.11910		0.00012		0.07120	0.00007	0.119	17.98	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	1.55650		0.00156		0.97030	0.00097	1.557	15.80	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	526.35650		0.52636		592.07030	0.59207	526.357	15.80	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	438.03800		0.43804		503.17110	0.50317	438.038	15.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	3.23800		0.00324		2.07110	0.00207	3.238	15.11	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	428.30260		0.42830		493.35060	0.49335	428.303	15.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	3.50260		0.00350		2.25060	0.00225	3.503	15.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	418.58850		0.41859		483.54500	0.48355	418.588	14.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	3.78850		0.00379		2.44500	0.00245	3.789	14.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	88.73160		0.08873		137.87200	0.13787	88.732	11.74	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	63.93160		0.06393		46.77200	0.04677	63.932	11.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.10750		0.00011		0.32690	0.00033	0.108	18.87	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	975.30750		0.97531		909.22690	0.90923	975.308	18.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.39490		9.39490		9.46070	9.46070		11.86	9,394.90	1	8,726.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,106.18840		1.10619		1,170.79960	1.17080	1,106.188	13.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	11.28840		0.01129		10.09960	0.01010	11.288	13.88	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	819.23110		0.81923		881.18770	0.88119	819.231	12.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	24.33110		0.02433		20.48770	0.02049	24.331	12.61	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	280.08440		0.28008		320.52860	0.32053	280.084	11.82	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	185.18440		0.18518		159.82860	0.15983	185.184	11.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	203.39400		0.20339		235.28970	0.23529	203.394	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	268.49400		0.26849		234.58970	0.23459	268.494	11.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	199.34910		0.19935		230.80240	0.23080	199.349	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	274.44910		0.27445		240.10240	0.24010	274.449	11.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	195.37160		0.19537		226.38050	0.22638	195.372	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	280.47160		0.28047		245.68050	0.24568	280.472	12.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	152.51330		0.15251		178.44430	0.17844	152.513	12.23	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	357.61330		0.35761		317.74430	0.31774	357.613	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	26.80320		0.02680		34.31390	0.03431	26.803	13.01	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	931.90320		0.93190		873.61390	0.87361	931.903	13.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	15.86020		0.01586		19.14710	0.01915	15.860	14.19	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,220.96020		1.22096		1,158.44710	1.15845	1,220.960	14.19	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.47150		9.47150		9.53970	9.53970		12.01	0.00	0	3,841.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	322.57610		0.32258		358.97580	0.35898	322.576	12.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	341.07610		0.34108		309.27580	0.30928	341.076	12.07	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	318.22330		0.31822		354.00460	0.35400	318.223	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	346.72330		0.34672		314.30460	0.31430	346.723	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	352.42080		0.35242		319.37850	0.31938	352.421	12.09	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	313.92080		0.31392		349.07850	0.34908	313.921	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.54820		9.54820		9.61800	9.61800		12.19	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	278.93730		0.27894		306.29210	0.30629	278.937	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	620.73730		0.62074		578.29210	0.57829	620.737	12.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	275.79360		0.27579		302.90930	0.30291	275.794	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	627.59360		0.62759		584.90930	0.58491	627.594	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	272.68200		0.27268		299.55640	0.29956	272.682	12.62	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	634.48200		0.63448		591.55640	0.59156	634.482	12.62	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.64080		9.64080		9.71260	9.71260		12.37	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	530.01900		0.53002		571.19220	0.57119	530.019	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	429.21900		0.42922		398.59220	0.39859	429.219	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	434.26950		0.43427		403.40630	0.40341	434.269	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	525.06950		0.52507		566.00630	0.56601	525.069	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	520.15380		0.52015		560.85410	0.56085	520.154	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	439.35380		0.43935		408.25410	0.40825	439.354	12.34	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.71890		9.71890		9.75410	9.75410		14.75	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	630.31000		0.63031		666.37440	0.66637	630.310	17.54	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	1.41000		0.00141		2.27440	0.00227	1.410	17.54	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	620.41940		0.62042		656.46240	0.65646	620.419	17.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	1.51940		0.00152		2.36240	0.00236	1.519	17.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	610.53700		0.61054		646.55450	0.64655	610.537	17.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	1.63700		0.00164		2.45450	0.00245	1.637	17.40	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.82700		9.82700		9.86190	9.86190		16.02	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	280.08450		0.28008		292.17640	0.29218	280.085	16.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	393.08450		0.39308		370.27640	0.37028	393.084	16.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	276.32360		0.27632		288.23910	0.28824	276.324	16.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	399.32360		0.39932		376.33910	0.37634	399.324	16.27	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	272.60800		0.27261		284.34850	0.28435	272.608	16.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	405.60800		0.40561		382.44850	0.38245	405.608	16.30	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.94470		9.94470		9.98200	9.98200		15.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	444.05580		0.44406		464.74670	0.46475	444.056	15.32	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	439.35580		0.43936		422.74670	0.42275	439.356	15.32	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	444.97660		0.44498		428.23610	0.42824	444.977	15.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	439.67660		0.43968		460.23610	0.46024	439.677	15.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	435.54980		0.43555		455.76190	0.45576	435.550	15.36	0.00	0	0.00

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 17/03/2014	Foreign Exchange Future	9.96	Put	450.84980		0.45085		433.76190	0.43376	450.850	15.36	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			219.82390		219.82390		-226.59560	-226.59560			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			526.42190		526.42190		532.21550	532.21550			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			634.95260		634.95260		643.65000	643.65000			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			320.77500		320.77500		372.49740	372.49740			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			231.20840		231.20840		237.18910	237.18910			0.00	0	5,000.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			56.27970		56.27970		74.31800	74.31800			0.00	0	2,830.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			31.13180		31.13180		33.44830	33.44830			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			49.88800		49.88800		43.76880	43.76880			463,320.00	12,000	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			838.26260		838.26260		1,007.33670	1,007.33670			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			153.75220		153.75220		155.19000	155.19000			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			36.29470		36.29470		38.61000	38.61000			463,320.00	12,000	12,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.81430		10.81430		10.93150	10.93150		15.41	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	974.81180		0.97481		1,092.02430	1.09202	974.812	20.76	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.51180		0.00051		0.52430	0.00052	0.512	20.76	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	964.84340		0.96484		1,082.07050	1.08207	964.843	20.70	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.54340		0.00054		0.57050	0.00057	0.543	20.70	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	954.87690		0.95488		1,072.09480	1.07209	954.877	20.63	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.57690		0.00058		0.59480	0.00059	0.577	20.63	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.96620		10.96620		11.08470	11.08470		16.21	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	454.07250		0.45407		524.88250	0.52488	454.073	15.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	277.87250		0.27787		230.18250	0.23018	277.873	15.89	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	448.91230		0.44891		519.22470	0.51922	448.912	15.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	282.71230		0.28271		234.52470	0.23452	282.712	15.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	443.79840		0.44380		513.61160	0.51361	443.798	15.93	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	287.59840		0.28760		238.91160	0.23891	287.598	15.93	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.13350		11.13350		11.25660	11.25660		16.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	470.76160		0.47076		527.38770	0.52739	470.762	16.78	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	627.26160		0.62726		560.78770	0.56079	627.262	16.78	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	467.21990		0.46722		523.48690	0.52349	467.220	16.80	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	633.71990		0.63372		566.88690	0.56689	633.720	16.80	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	463.70600		0.46371		519.61540	0.51962	463.706	16.83	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	640.20600		0.64021		573.01540	0.57302	640.206	16.83	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.67060		1.67060		1.67340	1.67340		16.35	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,806.26850		0.18063		1,834.05770	0.18341	1,806.269	22.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.26850		0.00003		0.05770	0.00001	0.269	22.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,706.37620		0.17064		1,734.11610	0.17341	1,706.376	21.73	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.37620		0.00004		0.11610	0.00001	0.376	21.73	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,606.52910		0.16065		1,634.22640	0.16342	1,606.529	21.19	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.52910		0.00005		0.22640	0.00002	0.529	21.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68500		1.68500		1.68740	1.68740		16.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	748.13160		0.07481		763.71160	0.07637	748.132	16.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	398.13160		0.03981		389.71160	0.03897	398.132	16.04	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	694.86780		0.06949		709.69400	0.07097	694.868	16.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	444.86780		0.04449		435.69400	0.04357	444.868	16.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	644.54570		0.06445		658.61290	0.06586	644.546	16.26	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	494.54570		0.04945		484.61290	0.04846	494.546	16.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.70030		1.70030		1.70290	1.70290		16.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	853.79910		0.08538		870.44560	0.08704	853.799	16.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	750.79910		0.07508		741.44560	0.07414	750.799	16.30	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	805.65340		0.08057		795.76060	0.07958	805.653	16.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	808.65340		0.08087		824.76060	0.08248	808.653	16.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	768.20680		0.07682		783.72530	0.07837	768.207	16.50	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	865.20680		0.08652		854.72530	0.08547	865.207	16.50	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.90571		107.90571		107.90338	107.90338			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,084.29000		2.08429		2,086.62000	2.08662	2,084.290		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,094.29000		2.09429		2,096.62000	2.09662	2,094.290		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,104.29000		2.10429		2,106.62000	2.10662	2,104.290		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.95309		80.12313		9.93906	80.22353			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	11,641.11000		11.64111		11,540.71000	11.54071	11,641.110		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	11,552.83000		11.55283		11,452.43000	11.45243	11,552.830		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	11,464.68000		11.46468		11,364.28000	11.36428	11,464.680		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.08543		81.16891		10.07083	81.27118			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	3,967.26000		3.96726		3,864.99000	3.86499	3,967.260		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	3,891.73000		3.89173		3,789.46000	3.78946	3,891.730		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	3,816.31000		3.81631		3,714.04000	3.71404	3,816.310		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			421.71100		421.71100		422.18100	422.18100			0.00	0	116.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	242,790.00000		24.27900		238,090.00000	23.80900	242,790.000		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	242,890.00000		24.28900		238,190.00000	23.81900	242,890.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.01	Put	242,990.00000		24.29900	138,290.00000	23.82900		242,990.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			427.21600		427.21600	427.69400	427.69400				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	127,740.00000		12.77400	122,960.00000	12.29600		127,740.000		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	127,840.00000		12.78400	123,060.00000	12.30600		127,840.000		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	127,940.00000		12.79400	123,160.00000	12.31600		127,940.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			191.83100		191.83100	191.90600	191.90600				111,261,980.00	58	1,136.00
IGOV	On 06/02/2014	Index Future			194.35900		194.35900	194.43600	194.43600				0.00	0	173.00
ILBI	On 07/11/2013	Index Future			519.61300		519.61300	519.61500	519.61500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			526.63400		526.63400	526.63600	526.63600				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.18000		94.82000	5.18000	94.82000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.26000		94.74000	5.25000	94.75000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.34000		94.66000	5.35000	94.65000				0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.40000		94.60000	5.44000	94.56000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.52000		94.48000	5.54000	94.46000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.74000		94.26000	5.76000	94.24000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.88000		94.12000	5.92000	94.08000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.34000		93.66000	6.37000	93.63000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.71000		93.29000	6.74000	93.26000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.04000		92.96000	7.06000	92.94000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.36000		92.64000	7.38000	92.62000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.66000		92.34000	7.67000	92.33000				0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.06460		8.06460	8.09750	8.09750			13.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	476.15530		0.47616	508.57840	0.50858		476.155		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	1.55530		0.00156	1.07840	0.00108		1.555		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	466.30690		0.46631	498.67930	0.49868		466.307		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	1.70690		0.00171	1.17930	0.00118		1.707		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	456.47260		0.45647	488.78950	0.48879		456.473		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	1.87260		0.00187	1.28950	0.00129		1.873		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.13350		8.13350	8.16780	8.16780				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	190.27890		0.19028	208.47180	0.20847		190.279		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	196.77890		0.19678	180.67180	0.18067		196.779		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	185.55620		0.18556	203.41130	0.20341		185.556		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	202.05620		0.20206	185.61130	0.18561		202.056		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	181.50150		0.18150	199.05130	0.19905		181.502		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	208.00150		0.20800	191.25130	0.19125		208.002		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.19530		8.19530	8.23030	8.23030				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	340.18310		0.34018	360.54450	0.36054		340.183		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	284.88310		0.28488	270.24450	0.27024		284.883		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	289.98790		0.28999	275.20210	0.27520		289.988		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	335.28790		0.33529	355.50210	0.35550		335.288		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	330.44670		0.33045		350.50900	0.35051	330.447	13.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	295.14670		0.29515		280.20900	0.28021	295.147	13.18	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.80140		9.80140	0.10202	9.74140	9.74140		22.01	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	589.04260		0.05890	0.10202	526.86150	0.05269	589.043	21.65	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,975.04260		0.29750	0.10202	3,512.86150	0.35129	2,975.043	21.65	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	563.12950		0.05631	0.10202	504.35110	0.05044	563.129	21.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	3,049.12950		0.30491	0.10202	3,590.35110	0.35904	3,049.130	21.64	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	538.08600		0.05381	0.10202	482.58600	0.04826	538.086	21.62	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,124.08600		0.31241	0.10202	3,668.58600	0.36686	3,124.086	21.62	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.79680		9.79680	0.10202	9.73670	9.73670		17.58	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	4,191.45480		0.41915	0.10202	3,780.07950	0.37801	4,191.455	17.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	3,123.45480		0.31235	0.10202	3,313.07950	0.33131	3,123.455	17.95	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	4,132.10520		0.41321	0.10202	3,723.16730	0.37232	4,132.105	17.92	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	3,164.10520		0.31641	0.10202	3,356.16730	0.33562	3,164.105	17.92	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	4,073.15300		0.40732	0.10202	3,666.69160	0.36667	4,073.153	17.88	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	3,205.15300		0.32052	0.10202	3,399.69160	0.33997	3,205.153	17.88	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.29577		98.05470		8.28157	98.14351			0.00	0	11,802.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	12,187.43000		12.18743		12,098.62000	12.09862	12,187.430		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	12,114.70000		12.11470		12,025.89000	12.02589	12,114.700		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	12,042.02000		12.04202		11,953.21000	11.95321	12,042.020		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.41763		99.33458		8.40273	99.42519			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	3,594.63000		3.59463		3,504.02000	3.50402	3,594.630		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	3,530.95000		3.53095		3,440.34000	3.44034	3,530.950		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	3,467.31000		3.46731		3,376.70000	3.37670	3,467.310		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.58453		113.93999		6.55861	113.98774		3.05	87,050,152.36	764	30,785.00
R157	On 07/11/2013	Bond Future	5.59	Call	63.63000		0.06363		70.39000	0.07039	63.630	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,915.46000		1.91546		1,874.47000	1.87447	1,915.460	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	65.43000		0.06543		72.33000	0.07233	65.430	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,898.44000		1.89844		1,857.59000	1.85759	1,898.440	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	67.27000		0.06727		74.33000	0.07433	67.270	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,881.46000		1.88146		1,840.77000	1.84077	1,881.460	2.97	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.82633		115.42719		6.79532	115.47628		2.86	0.00	0	200.00
R157	On 06/02/2014	Bond Future	5.64	Call	211.53000		0.21153		222.69000	0.22269	211.530	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,111.09000		2.11109		2,073.16000	2.07316	2,111.090	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	214.49000		0.21449		225.76000	0.22576	214.490	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,097.85000		2.09785		2,060.03000	2.06003	2,097.850	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	217.47000		0.21747		228.86000	0.22886	217.470	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,084.64000		2.08464		2,046.94000	2.04694	2,084.640	2.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.12380		110.15061		7.08732	110.19917		2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	144.70000		0.14470		152.06000	0.15206	144.700	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,761.65000		2.76165		2,720.45000	2.72045	2,761.650	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,749.61000		2.74961		2,708.49000	2.70849	2,749.610	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	146.42000		0.14642		153.86000	0.15386	146.420	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	148.16000		0.14816		155.66000	0.15566	148.160	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,737.59000		2.73759		2,696.53000	2.69653	2,737.590	2.51	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.53928		111.62400		7.49372	111.67320		2.29	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	588.52000		0.58852		607.93000	0.60793	588.520	2.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.74	Put	1,456.46000		1.45646		1,426.67000	1.42667	1,456.460	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	592.41000		0.59241		611.90000	0.61190	592.410	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,449.43000		1.44943		1,419.72000	1.41972	1,449.430	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	596.31000		0.59631		615.90000	0.61590	596.310	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,442.41000		1.44241		1,412.80000	1.41280	1,442.410	2.24	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.62700		118.64684		8.58714	118.98817		15.28	7,118,810.40	60	58,283.00
R186	On 07/11/2013	Bond Future	6.50	Call	13.82000		0.01382		17.11000	0.01711	13.820	14.99	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,412.47000		20.41247		20,074.43000	20.07443	20,412.470	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	34.62000		0.03462		41.86000	0.04186	34.620	14.99	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,786.86000		17.78686		17,452.77000	17.45277	17,786.860	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,032.03000		1.03203		1,136.33000	1.13633	1,032.030	15.06	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,571.29000		6.57129		6,334.26000	6.33426	6,571.290	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,624.88000		5.62488		5,408.68000	5.40868	5,624.880	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,354.55000		1.35455		1,479.68000	1.47968	1,354.550	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,380.05000		1.38005		1,506.71000	1.50671	1,380.050	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,560.46000		5.56046		5,345.79000	5.34579	5,560.460	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,405.88000		1.40588		1,534.08000	1.53408	1,405.880	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,496.47000		5.49647		5,283.34000	5.28334	5,496.470	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,939.63000		4.93963		4,740.54000	4.74054	4,939.630	15.13	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,653.18000		1.65318		1,795.42000	1.79542	1,653.180	15.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,489.56000		2.48956		2,671.55000	2.67155	2,489.560	15.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,582.09000		3.58209		3,422.75000	3.42275	3,582.090	15.21	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,542.14000		3.54214		3,762.28000	3.76228	3,542.140	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,497.87000		2.49787		2,376.68000	2.37668	2,497.870	15.28	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	4,807.12000		4.80712		5,060.98000	5.06098	4,807.120	15.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,681.48000		1.68148		1,594.01000	1.59401	1,681.480	15.40	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.74048		114.90635		8.69905	115.25285		15.52	0.00	0	101.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,559.09000		1.55909		1,656.86000	1.65686	1,559.090	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,359.51000		10.35951		10,110.78000	10.11078	10,359.510	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,578.95000		1.57895		1,677.61000	1.67761	1,578.950	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,286.77000		10.28677		10,038.93000	10.03893	10,286.770	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,599.70000		1.59970		1,699.27000	1.69927	1,599.700	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,215.01000		10.21501		9,968.08000	9.96808	10,215.010	15.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.85755		116.43085		8.81469	116.78079		15.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,146.46000		1.14646		1,211.51000	1.21151	1,146.460	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,939.12000		16.93912		16,654.23000	16.65423	16,939.120	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,159.62000		1.15962		1,225.24000	1.22524	1,159.620	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,854.54000		16.85454		16,570.22000	16.57022	16,854.540	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,770.19000		16.77019		16,486.45000	16.48645	16,770.190	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,172.90000		1.17290		1,239.10000	1.23910	1,172.900	14.83	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.97754		112.69813		8.93305	113.05270		15.08	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,135.19000		4.13519		4,285.35000	4.28535	4,135.190	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,795.99000		9.79599		9,591.58000	9.59158	9,795.990	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,165.00000		4.16500		4,315.88000	4.31588	4,165.000	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,740.62000		9.74062		9,536.93000	9.53693	9,740.620	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,194.95000		4.19495		4,346.53000	4.34653	4,194.950	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,685.47000		9.68547		9,482.48000	9.48248	9,685.470	14.90	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			274.67772		274.67772		274.67772	274.67772			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	5,312.28000		5.31228		5,312.28000	5.31228	5,312.280		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	5,322.28000		5.32228		5,322.28000	5.32228	5,322.280		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	5,332.28000		5.33228		5,332.28000	5.33228	5,332.280		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.51815		106.85624		5.51262	106.86226		1.95	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	79.08000		0.07908		81.87000	0.08187	79.080		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	875.62000		0.87562		872.39000	0.87239	875.620		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	80.99000		0.08099		83.83000	0.08383	80.990		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	866.53000		0.86653		863.35000	0.86335	866.530		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	82.95000		0.08295		85.82000	0.08582	82.950		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	857.49000		0.85749		854.34000	0.85434	857.490		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.59426		103.84339		5.58627	103.85015		1.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	302.84000		0.30284		306.88000	0.30688	302.840		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	602.89000		0.60289		600.17000	0.60017	602.890		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	306.17000		0.30617		310.23000	0.31023	306.170		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	597.73000		0.59773		595.03000	0.59503	597.730		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	309.51000		0.30951		313.60000	0.31360	309.510		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	592.58000		0.59258		589.91000	0.58991	592.580		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.70176		105.22115		5.69221	105.22688		1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	213.71000		0.21371		216.25000	0.21625	213.710		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	793.75000		0.79375		790.56000	0.79056	793.750		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	789.51000		0.78951		786.33000	0.78633	789.510		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	215.53000		0.21553		218.08000	0.21808	215.530		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	217.37000		0.21737		219.93000	0.21993	217.370		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	785.29000		0.78529		782.12000	0.78212	785.290		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.87351		102.22018		5.85737	102.22598		0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	269.57000		0.26957		272.49000	0.27249	269.570		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	479.65000		0.47965		476.77000	0.47677	479.650		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	271.04000		0.27104		273.97000	0.27397	271.040		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	477.51000		0.47751		474.64000	0.47464	477.510		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	272.52000		0.27252		275.46000	0.27546	272.520		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	475.39000		0.47539		472.53000	0.47253	475.390		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			199.84793		199.84793		199.84440	199.84440			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	9,142.07000		9.14207		9,145.60000	9.14560	9,142.070		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	9,152.07000		9.15207		9,155.60000	9.15560	9,152.070		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	9,162.07000		9.16207		9,165.60000	9.16560	9,162.070		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013		Bond Future	7.40146	104.09727		7.40303	104.09201		5.90	46,219,187.88	444	19,784.00
R203	On 07/11/2013	5.71	Call	9.82000	0.00982		10.37000	0.01037	9.820	5.77	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	5,869.75000	5.86975		5,875.56000	5.87556	5,869.750	5.77	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	27.91000	0.02791		29.08000	0.02908	27.910	5.77	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	4,890.07000	4.89007		4,896.50000	4.89650	4,890.070	5.77	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	28.90000	0.02890		30.10000	0.03010	28.900	5.77	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	4,855.63000	4.85563		4,862.09000	4.86209	4,855.630	5.77	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	29.93000	0.02993		31.16000	0.03116	29.930	5.77	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	4,821.25000	4.82125		4,827.74000	4.82774	4,821.250	5.77	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	101,867.75000	101.86775		101,862.49000	101.86249	101,867.750	6.08	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	6.08	0.00	0	0.00
R203	On 06/02/2014		Bond Future	7.57986	105.45599		7.58134	105.45136		5.45	0.00	0	0.00
R203	On 06/02/2014	5.95	Call	134.98000	0.13498		136.40000	0.13640	134.980	5.33	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	5,400.22000	5.40022		5,406.27000	5.40627	5,400.220	5.33	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	191.75000	0.19175		193.47000	0.19347	191.750	5.33	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	4,826.29000	4.82629		4,832.64000	4.83264	4,826.290	5.33	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	195.21000	0.19521		196.95000	0.19695	195.210	5.33	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	4,796.68000	4.79668		4,803.05000	4.80305	4,796.680	5.33	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	198.72000	0.19872		200.48000	0.20048	198.720	5.33	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	4,767.13000	4.76713		4,773.52000	4.77352	4,767.130	5.33	0.00	0	0.00
R203	On 08/05/2014		Bond Future	7.76980	102.69465		7.77179	102.68884		5.40	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	189.60000	0.18960		190.57000	0.19057	189.600	5.28	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	6,335.46000	6.33546		6,342.24000	6.34224	6,335.460	5.28	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	192.32000	0.19232		193.29000	0.19329	192.320	5.28	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	6,306.80000	6.30680		6,313.58000	6.31358	6,306.800	5.28	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	195.07000	0.19507		196.05000	0.19605	195.070	5.28	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	6,278.17000	6.27817		6,284.96000	6.28496	6,278.170	5.28	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	1,306.32000	1.30632		1,307.48000	1.30748	1,306.320	5.33	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	2,393.09000	2.39309		2,400.06000	2.40006	2,393.090	5.33	0.00	0	0.00
R203	On 07/08/2014		Bond Future	7.98348	104.06834		7.98566	104.06244		5.16	0.00	0	0.00
R203	On 07/08/2014	7.29	Call	1,225.64000	1.22564		1,226.32000	1.22632	1,225.640	5.07	0.00	0	0.00
R203	On 07/08/2014	7.29	Put	3,124.52000	3.12452		3,131.10000	3.13110	3,124.520	5.07	0.00	0	0.00
R203	On 07/08/2014	7.30	Call	1,235.63000	1.23563		1,236.30000	1.23630	1,235.630	5.07	0.00	0	0.00
R203	On 07/08/2014	7.30	Put	3,106.81000	3.10681		3,113.38000	3.11338	3,106.810	5.07	0.00	0	0.00
R203	On 07/08/2014	7.31	Call	1,245.66000	1.24566		1,246.32000	1.24632	1,245.660	5.07	0.00	0	0.00
R203	On 07/08/2014	7.31	Put	3,089.16000	3.08916		3,095.72000	3.09572	3,089.160	5.07	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013		Bond Future	9.48937	93.16328		9.46494	93.37411			0.00	0	1,650.00
R2037	On 07/11/2013	9.41	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	9.41	Put	687.89000	0.68789		477.06000	0.47706	687.890		0.00	0	0.00
R2037	On 07/11/2013	9.42	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	9.42	Put	600.75000	0.60075		389.92000	0.38992	600.750		0.00	0	0.00
R2037	On 07/11/2013	9.43	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	9.43	Put	513.75000	0.51375		302.92000	0.30292	513.750		0.00	0	0.00
R2037	On 06/02/2014		Bond Future	9.60016	90.12261		9.57485	90.33676			0.00	0	0.00
R2037	On 06/02/2014	9.37	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	9.37	Put	1,978.40000	1.97840		1,764.25000	1.76425	1,978.400		0.00	0	0.00
R2037	On 06/02/2014	9.38	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	9.38	Put	1,890.97000	1.89097		1,676.82000	1.67682	1,890.970		0.00	0	0.00
R2037	On 06/02/2014	9.39	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	9.39	Put	1,803.68000	1.80368		1,589.53000	1.58953	1,803.680		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 08/05/2014	Bond Future			9.71436		91.31840		9.68833	91.53434			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	2,927.30000		2.92730		2,711.36000	2.71136	2,927.300		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	2,840.10000		2.84010		2,624.16000	2.62416	2,840.100		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	2,753.04000		2.75304		2,537.10000	2.53710	2,753.040		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.61052		104.75783		7.61194	104.75186		7.69	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	60.34000		0.06034		62.56000	0.06256	60.340	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,810.48000		5.81048		5,818.67000	5.81867	5,810.480	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	62.28000		0.06228		64.54000	0.06454	62.280	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,767.40000		5.76740		5,775.63000	5.77563	5,767.400	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	64.27000		0.06427		66.58000	0.06658	64.270	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,724.39000		5.72439		5,732.67000	5.73267	5,724.390	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	413.34000		0.41334		419.77000	0.41977	413.340	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,023.75000		3.02375		3,036.15000	3.03615	3,023.750	7.57	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.75701		102.09539		7.75836	102.08998		7.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	329.80000		0.32980		332.54000	0.33254	329.800	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,997.39000		5.99739		6,005.54000	6.00554	5,997.390	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	335.22000		0.33522		337.97000	0.33797	335.220	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,959.96000		5.95996		5,968.12000	5.96812	5,959.960	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	340.70000		0.34070		343.48000	0.34348	340.700	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,922.61000		5.92261		5,930.80000	5.93080	5,922.610	7.40	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.91570		103.44996		7.91743	103.44338		7.33	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	366.68000		0.36668		368.41000	0.36841	366.680	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,830.59000		7.83059		7,838.90000	7.83890	7,830.590	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	371.39000		0.37139		373.13000	0.37313	371.390	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,793.75000		7.79375		7,802.07000	7.80207	7,793.750	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	376.15000		0.37615		377.90000	0.37790	376.150	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,756.97000		7.75697		7,765.30000	7.76530	7,756.970	7.19	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.08786		100.80317		8.08971	100.79649		7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,787.11000		1.78711		1,788.52000	1.78852	1,787.110	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,157.92000		4.15792		4,166.01000	4.16601	4,157.920	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,800.71000		1.80071		1,802.11000	1.80211	1,800.710	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,134.41000		4.13441		4,142.49000	4.14249	4,134.410	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,814.37000		1.81437		1,815.77000	1.81577	1,814.370	7.22	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,110.97000		4.11097		4,119.05000	4.11905	4,110.970	7.22	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.94603		99.00294		7.94222	99.02088		9.55	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	104.13000		0.10413		109.11000	0.10911	104.130	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,246.53000		6.24653		6,233.57000	6.23357	6,246.530	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	107.14000		0.10714		112.22000	0.11222	107.140	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,198.78000		6.19878		6,185.92000	6.18592	6,198.780	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	110.22000		0.11022		115.40000	0.11540	110.220	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,151.14000		6.15114		6,138.38000	6.13838	6,151.140	9.36	0.00	0	0.00

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 06/02/2014	Bond Future			8.08610		96.65613		8.08194	96.67496		9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	373.14000		0.37314		379.66000	0.37966	373.140	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,198.74000		7.19874		7,186.43000	7.18643	7,198.740	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	379.08000		0.37908		385.67000	0.38567	379.080	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,155.48000		7.15548		7,143.24000	7.14324	7,155.480	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	385.10000		0.38510		391.75000	0.39175	385.100	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,112.34000		7.11234		7,100.16000	7.10016	7,112.340	9.17	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.23816		97.93857		8.23401	97.95659		9.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	395.30000		0.39530		400.27000	0.40027	395.300	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,814.86000		9.81486		9,801.81000	9.80181	9,814.860	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	400.26000		0.40026		405.27000	0.40527	400.260	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,771.16000		9.77116		9,758.15000	9.75815	9,771.160	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	405.26000		0.40526		410.32000	0.41032	405.260	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,727.52000		9.72752		9,714.56000	9.71456	9,727.520	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.40112		95.60871		8.39672	95.62699		9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,104.97000		2.10497		2,116.65000	2.11665	2,104.970	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,117.34000		5.11734		5,110.74000	5.11074	5,117.340	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,120.28000		2.12028		2,132.00000	2.13200	2,120.280	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,089.49000		5.08949		5,082.93000	5.08293	5,089.490	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,135.66000		2.13566		2,147.42000	2.14742	2,135.660	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,061.73000		5.06173		5,055.21000	5.05521	5,061.730	9.16	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			8.05907		93.60726		8.05004	93.65457		11.08	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	104.75000		0.10475		111.59000	0.11159	104.750	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,055.50000		7.05550		7,015.03000	7.01503	7,055.500	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	107.86000		0.10786		114.85000	0.11485	107.860	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,001.38000		7.00138		6,961.06000	6.96106	7,001.380	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	111.05000		0.11105		118.19000	0.11819	111.050	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,947.39000		6.94739		6,907.22000	6.90722	6,947.390	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	630.73000		0.63073		653.65000	0.65365	630.730	10.97	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,616.74000		3.61674		3,592.35000	3.59235	3,616.740	10.97	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.18587		94.82911		8.17630	94.87763		10.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	424.55000		0.42455		435.66000	0.43566	424.550	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,125.33000		8.12533		8,087.92000	8.08792	8,125.330	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	431.28000		0.43128		442.52000	0.44252	431.280	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,076.15000		8.07615		8,038.87000	8.03887	8,076.150	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	438.10000		0.43810		449.46000	0.44946	438.100	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,027.10000		8.02710		7,989.94000	7.98994	8,027.100	10.52	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.31737		92.69109		8.30754	92.73928		10.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	407.76000		0.40776		416.17000	0.41617	407.760	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,038.32000		11.03832		10,998.54000	10.99854	11,038.320	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	413.11000		0.41311		421.60000	0.42160	413.110	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,987.66000		10.98766		10,947.96000	10.94796	10,987.660	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,937.07000		10.93707		10,897.46000	10.89746	10,937.070	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	418.51000		0.41851		427.09000	0.42709	418.510	10.45	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.45563		93.93095		8.44532	93.97977		10.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,282.26000		2.28226		2,306.07000	2.30607	2,282.260	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,500.71000		5.50071		5,475.70000	5.47570	5,500.710	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,300.04000		2.30004		2,323.96000	2.32396	2,300.040	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,469.12000		5.46912		5,444.22000	5.44422	5,469.120	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,317.91000		2.31791		2,341.94000	2.34194	2,317.910	10.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.81	Put	5,437.66000		5.43766	5,412.87000	5.41287	5,437.660	10.04	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209	On 07/11/2013	Bond Future			9.32894		72.00958	9.31470	72.11175		23.05	0.00	0	19,302.00	
R209	On 07/11/2013	Bond Future	8.65	Call	962.22000		0.96222	1,005.13000	1.00513	962.220	22.81	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.65	Put	6,102.69000		6.10269	6,043.43000	6.04343	6,102.690	22.81	0.00	0	4,700.00	
R209	On 07/11/2013	Bond Future	8.79	Call	1,236.37000		1.23637	1,286.20000	1.28620	1,236.370	22.87	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.79	Put	5,270.34000		5.27034	5,218.00000	5.21800	5,270.340	22.87	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Call	1,257.79000		1.25779	1,308.12000	1.30812	1,257.790	22.87	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Put	5,213.68000		5.21368	5,161.84000	5.16184	5,213.680	22.87	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Call	1,279.46000		1.27946	1,330.29000	1.33029	1,279.460	22.87	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Put	5,157.39000		5.15739	5,106.05000	5.10605	5,157.390	22.87	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Call	2,485.51000		2.48551	2,557.27000	2.55727	2,485.510	23.05	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Put	3,054.83000		3.05483	3,024.42000	3.02442	3,054.830	23.05	0.00	0	1,000.00	
R209	On 07/11/2013	Bond Future	9.40	Call	3,011.60000		3.01160	3,089.59000	3.08959	3,011.600	23.14	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.40	Put	2,505.20000		2.50520	2,481.02000	2.48102	2,505.200	23.14	0.00	0	5,000.00	
R209	On 07/11/2013	Bond Future	9.50	Put	2,182.13000		2.18213	2,161.70000	2.16170	2,182.130	23.20	0.00	0	980.00	
R209	On 07/11/2013	Bond Future	9.50	Call	3,391.56000		3.39156	3,473.30000	3.47330	3,391.560	23.20	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Call	4,215.25000		4.21525	4,303.45000	4.30345	4,215.250	23.32	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Put	1,632.70000		1.63270	1,618.73000	1.61873	1,632.700	23.32	0.00	0	1,520.00	
R209	On 06/02/2014	Bond Future			9.43041		72.94954	9.41567	73.05347		22.69	0.00	0	410.00	
R209	On 06/02/2014	Bond Future	8.54	Call	1,836.35000		1.83635	1,879.21000	1.87921	1,836.350	22.33	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	8,572.77000		8.57277	8,511.70000	8.51170	8,572.770	22.33	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	1,857.20000		1.85720	1,900.37000	1.90037	1,857.200	22.34	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	8,512.49000		8.51249	8,451.73000	8.45173	8,512.490	22.34	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	1,878.20000		1.87820	1,921.68000	1.92168	1,878.200	22.34	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	8,452.50000		8.45250	8,392.05000	8.39205	8,452.500	22.34	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.53267		70.77279	9.51757	70.87741		22.80	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	14,745.78000		14.74578	14,669.27000	14.66927	14,745.780	22.44	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	1,306.51000		1.30651	1,334.62000	1.33462	1,306.510	22.44	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	1,320.15000		1.32015	1,348.46000	1.34846	1,320.150	22.44	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	14,668.76000		14.66876	14,592.45000	14.59245	14,668.760	22.44	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	1,333.89000		1.33389	1,362.41000	1.36241	1,333.890	22.44	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	14,591.98000		14.59198	14,515.88000	14.51588	14,591.980	22.44	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.63640		71.71950	9.62084	71.82544		22.35	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,338.54000		4.33854	4,393.62000	4.39362	4,338.540	22.10	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	8,588.31000		8.58831	8,537.45000	8.53745	8,588.310	22.10	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,366.01000		4.36601	4,421.30000	4.42130	4,366.010	22.11	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	8,541.20000		8.54120	8,490.55000	8.49055	8,541.200	22.11	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	4,393.57000		4.39357	4,449.05000	4.44905	4,393.570	22.11	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	8,494.30000		8.49430	8,443.84000	8.44384	8,494.300	22.11	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	

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/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			151.71667		151.71667		151.71432	151.71432			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	8,273.33000		8.27333		8,275.68000	8.27568	8,273.330		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	8,283.33000		8.28333		8,285.68000	8.28568	8,283.330		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	8,293.33000		8.29333		8,295.68000	8.29568	8,293.330		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.34281		128.34281		128.34825	128.34825			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,647.19000		1.64719		1,641.75000	1.64175	1,647.190		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,657.19000		1.65719		1,651.75000	1.65175	1,657.190		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,667.19000		1.66719		1,661.75000	1.66175	1,667.190		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			127.85228		127.85228		128.28462	128.28462			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	5,137.72000		5.13772		4,705.38000	4.70538	5,137.720		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	5,147.72000		5.14772		4,715.38000	4.71538	5,147.720		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	5,157.72000		5.15772		4,725.38000	4.72538	5,157.720		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.18432		82.64069		9.15991	82.82106		19.55	0.00	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,022.45000		1.02245		1,088.42000	1.08842	1,022.450		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,586.42000		5.58642		5,472.02000	5.47202	5,586.420		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,042.11000		1.04211		1,108.90000	1.10890	1,042.110		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,526.22000		5.52622		5,412.64000	5.41264	5,526.220		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,062.03000		1.06203		1,129.64000	1.12964	1,062.030		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,466.40000		5.46640		5,353.64000	5.35364	5,466.400		0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.29518		83.71933		9.26989	83.90262		20.15	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,635.22000		1.63522		1,696.05000	1.69605	1,635.220		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,416.64000		9.41664		9,294.18000	9.29418	9,416.640		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,654.64000		1.65464		1,715.96000	1.71596	1,654.640		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,353.38000		9.35338		9,231.41000	9.23141	9,353.380		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,674.23000		1.67423		1,736.03000	1.73603	1,674.230		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,290.40000		9.29040		9,168.91000	9.16891	9,290.400		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.40290		81.29235		9.37692	81.47722		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,210.93000		1.21093		1,252.13000	1.25213	1,210.930		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,310.75000		15.31075		15,167.08000	15.16708	15,310.750		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,223.77000		1.22377		1,265.29000	1.26529	1,223.770		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,233.89000		15.23389		15,090.54000	15.09054	15,233.890		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,236.71000		1.23671		1,278.56000	1.27856	1,236.710		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,157.25000		15.15725		15,014.23000	15.01423	15,157.250		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.51413		82.37973		9.48730	82.56706		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,191.56000		4.19156		4,278.80000	4.27880	4,191.560		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,101.26000		9.10126		9,001.17000	9.00117	9,101.260		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,218.69000		4.21869		4,306.27000	4.30627	4,218.690		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,052.38000		9.05238		8,952.63000	8.95263	9,052.380		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,245.91000		4.24591		4,333.85000	4.33385	4,245.910		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.86	Put	9,003.68000	9.00368	8,904.29000	8.90429	9,003.680	19.59	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.49076	72.28750	9.46118	72.50392		23.06	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	73.11000	0.07311	83.41000	0.08341	73.110	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,577.85000	14.57785	14,371.73000	14.37173	14,577.850	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	75.45000	0.07545	86.01000	0.08601	75.450	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,481.04000	14.48104	14,275.18000	14.27518	14,481.040	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	77.84000	0.07784	88.68000	0.08868	77.840	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,384.48000	14.38448	14,178.90000	14.17890	14,384.480	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.59610	73.23111	9.56551	73.45071		23.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,663.70000	2.66370	2,760.55000	2.76055	2,663.700	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,241.16000	7.24116	7,118.41000	7.11841	7,241.160	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,689.81000	2.68981	2,787.26000	2.78726	2,689.810	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,187.71000	7.18771	7,065.56000	7.06556	7,187.710	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,716.07000	2.71607	2,814.12000	2.81412	2,716.070	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,134.56000	7.13456	7,013.01000	7.01301	7,134.560	23.51	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.49145	94.25305	9.49255	94.24269			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	18,268.11000	18.26811	18,278.47000	18.27847	18,268.110		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	18,138.78000	18.13878	18,149.14000	18.14914	18,138.780		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	18,009.71000	18.00971	18,020.07000	18.02007	18,009.710		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.59800	95.48323	9.59907	95.47336			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	4,913.50000	4.91350	4,923.37000	4.92337	4,913.500		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	4,812.23000	4.81223	4,822.10000	4.82210	4,812.230		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	4,711.15000	4.71115	4,721.02000	4.72102	4,711.150		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,754.44000	19,754.44000	19,846.39000	19,846.39000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,996.64000	19,996.64000	20,088.13000	20,088.13000			0.00	0	0.00
Total for Derivatives :											624,520,555.24	59,421	2 498 931.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.13509			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.12500	107.31248	7.12500	107.29206			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.38316			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.70500	106.76638	8.70500	106.74166			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.26407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.37379			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.57000	97.37573		9.57000	97.35099			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.47500	104.56646		7.47500	104.54561			0.00	0	4,665,000.00
AB07		On 07/03/2014	Spot Bond	6.62000	101.13498		6.62000	101.11721			0.00	0	18,118,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.69485			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.99000	107.54474		8.99000	107.51905			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.33466			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.82000	133.24886		0.82000	137.03421			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.43000	129.10743		2.43000	258.18741			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26408			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.24104			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44945			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.86180			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.85539			0.00	0	3,000,000.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.85100			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.73500	110.87289		7.73500	105.10714			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.74970			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.22000	106.52143		7.22000	106.50089			0.00	0	13,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.35324			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56039			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25974			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.21727			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.32518			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49135			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8A	On 19/09/2013	Spot Bond		6.32000	106.33430		6.32000	99.82715			0.00	0	777,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.84281			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33185			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33755			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	131.47288		5.27000	131.44150			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	122.74682		3.10000	122.72459			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	116.64492		2.77000	116.62479			0.00	0	3,000,000.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.21901		4.42000	98.19779			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.09000	102.52260		6.09000	98.87023			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.29000	112.42981		11.29000	112.39626			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.75436			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.75645			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.85284			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.02927			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	109.48503		4.07000	109.46232			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.65847		100.00000	30.58420			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.17000	161.41467		2.17000	161.38946			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.79512		2.76000	152.76880			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.20000	163.02265		2.20000	162.99701			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.44000	158.64971		2.44000	158.62373			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.28625	70.52629		8.28625	70.50154			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.28625	70.52629		8.28625	70.50154			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.75000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52645			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.78000			0.00	0	0.00

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	100.00000		0.00000	88.51000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.00000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	84.84000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.55000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14180			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98584			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	83.95000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.76000	104.31766		6.76000	104.29871			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.40000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	85.78000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.93000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.34000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28421			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.26500	111.30693		7.26500	111.28534			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05198			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	83.19000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	83.39000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.96000	90.99782		2.96000	96.51547			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	3.07000	95.67357		3.07000	139.40823			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	3.04000	107.05598		3.04000	181.27950			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	82.29000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.81000	87.68622		9.81000	87.66367			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	89.71000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.65956			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	87.46000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.97000	105.39245		9.97000	106.11955			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.91500	106.35883		9.91500	106.53215			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	9.14000	89.68727		9.14000	90.13936			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.42000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87		On 21/12/2026	Spot Bond	10.01000	104.11953		10.01000	105.82096			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.59000	109.49665		8.59000	104.54065			0.00	0	259,000.00
ABS5		On 01/05/2015	Spot Bond	7.07500	104.82979		7.07500	104.80999			234,582,945,000.00	33,156,600	22,178,300.00
ABS6		On 01/06/2020	Spot Bond	9.18500	97.37895		9.18500	97.35506			0.00	0	211,000.00
ABS7		On 11/09/2026	Spot Bond	10.17000	94.61321		10.17000	90.19009			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.72500	108.20469		7.72500	103.50512			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.52000	127.71362		1.52000	127.69590			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.24000	131.10781		2.24000	262.18909			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.76000	122.25457		0.76000	124.96655			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.24000	120.06216		2.24000	122.45451			0.00	0	0.00

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		34.94855	100.00000	34.86388				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.42500		103.46254	11.42500	103.43130				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.49887				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.75827	100.00000	1.75401				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.51233				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.70265				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.46993				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.45664				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.48542				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.63675	11.00000	58.61998				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.34906				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.37533				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.63381				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.71557				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.89925				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.63367				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.68901				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.71336				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.85657				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.85657				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86186			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58943			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86186			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85129			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.47521			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55836			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.53418			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.45345			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.53418			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65586			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.71098			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.73309			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.68884			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.42343			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58944			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.64000	103.85659		9.64000	103.87919			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.45673			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.46500	101.55002		7.46500	101.52984			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.74709			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.91268			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.64977			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.79794			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.79462			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.05654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.13611			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.63363			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37972			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37972			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.79794			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25741			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.57825			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.56497			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.72285			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13561			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.72103			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43086			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59998			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67548			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.13435			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45359			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.64029			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.37254			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.34816			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60505			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.53939			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42793			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39027			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46338			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52311			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43458			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45895			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.72926		10.23000	104.80199			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48313			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44566			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.03240			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.19145			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.37616			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.64500	102.84147		9.64500	102.81500			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59391			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.16431		1.75000	108.27009			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45673			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46097			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57067			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.62591			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51542			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.48669			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.61486			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.55962			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68114			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57067			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.63695			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.12908			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.61486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.55509			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.64904			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.67781			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.32818			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.34147			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.44549			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47872			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.68454			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.67672			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80261			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58171			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78495			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79158			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80261			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.19557			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.71427			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.71427			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.63393			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.45083			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.47121			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45574			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.76214			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.33686			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.14814			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77577			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38146			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69426			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81404			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.34755			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	100.00000	80.04386		100.00000	99.99993			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.81296		100.00000	5.79888			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.33317			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.37116			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.39643			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.96929			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.07733			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.22124			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.93768			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.22500	98.74971		8.22500	98.72710			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.23919			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.45982			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.61500	104.01993		8.61500	99.71198			0.00	0	234,000.00
AIR02		On 30/04/2023	Spot Bond	9.61000	117.03906		9.61000	117.00905			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	46.08396		100.00000	45.97233			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.37500	107.84745		7.37500	107.82587			733,075,000,000.00	99,400,000	57,200,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	43.98638		100.00000	43.87982			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.70061		100.00000	15.66586			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.32000	144.81842		3.32000	144.79129			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.77000	100.63267		4.77000	126.65826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.95622			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95116			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35631			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.11500	107.05356		9.11500	107.02749			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.95376			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.85167			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	96.14000		100.00000	95.89348			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.68391			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.45000	113.04585		7.45000	113.02326			0.00	0	6,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.46575			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.87464			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.70000	104.05950		6.70000	99.88999			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.32475			0.00	0	1,200,000.00
BAW7		On 02/10/2014	Spot Bond	7.20000	105.36722		7.20000	105.34686			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.04000	107.36360		9.04000	107.33767			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.64253			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.23742	105.32777		11.23742	104.02226			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.16144	102.81704		11.16144	102.51365			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.20816	102.67181		11.20816	102.43199			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.90000			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.25107	102.41324		11.25107	102.29269			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.22133	100.90262		12.22133	100.78621			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.94771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.94771				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.94778				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.48742		101.09155	11.48742	101.51236				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40191		103.81690	11.40191	102.31857				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.16144		102.81704	11.16144	102.51365				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.36504		102.61029	11.36504	102.42528				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.58336	94.89300		10.58336	101.68865				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.84280				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.83195				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.83195				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.72760				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00407				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.72034		101.43545	10.72034	101.63452				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.81500		100.08327	11.81500	99.93525				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	94.85636				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	66.40837		10.22500	97.13152				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000	0.00000	83.01384				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.30854				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.66164				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	78.08418		12.22500	101.78574				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.80350				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.51500	62.19431		11.51500	97.24029				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.74657				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.79401				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.79401				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.72380			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.23742	105.80092		14.23742	104.56633			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.54741	102.54381		15.54741	102.45135			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.43978	102.19804		14.43978	102.37620			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.40948			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.40948			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.40948			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.50396			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.10507		100.00000	10.08589			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.25624		100.00000	22.20233			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.25569		100.00000	20.20661			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.11734		100.00000	15.08072			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.09891		100.00000	13.06719			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	70.06758		100.00000	69.93465			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.84349			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.94790			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.99557			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	66.66670		100.00000	66.66669			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0202		On 31/12/2018	Spot Bond	2.14000	104.46103	2.14000	167.87344			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	8.53000	92.47918	8.53000	132.24197			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.53000	93.79874	8.53000	132.59846			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.91500	96.77972	8.91500	96.75666			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.71899			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.40574			0.00	0	0.00
BD311A		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BD311C		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.67983			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.49968			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	55.46655	100.00000	55.33218			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	8.20500	99.17527	8.20500	99.15360			55,794,000,000.00	6,800,000	35,200,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.90929			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89007			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.91005			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97663			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.04318			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22908			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	9.72102	100.00000	9.69747			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71201			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.75093			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76760			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77316			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.83981			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.92859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		6.08711	100.00000	6.07237				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.08711	100.00000	6.07237				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.43476				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55971				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59379				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.64000		100.35913	8.64000	104.73001				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.69602				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.87762				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		4.34503	100.00000	4.33451				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		4.34503	100.00000	4.33451				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.44500		104.19819	6.44500	104.18024				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.81402				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.39120				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.79671				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.31083				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.29680				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.35056				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.29354				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.31032				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.34078				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.46690				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.67604				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.58954				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.89194	100.00000	11.86313				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.02000		111.07007	7.02000	111.04925				0.00	0	381,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.69000		116.69635		9.69000	116.66635			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.17797			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.51268			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.39000		106.20660		9.39000	106.18012			0.00	0	7,020,000.00
CBL12	On 06/09/2018	Spot Bond	11.42500		99.73064		11.42500	99.70003			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.02678			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.67500		100.73778		11.67500	100.70672			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66985			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.58000		102.49761		9.58000	102.47154			0.00	0	269,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.44530			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.11500		96.14297		12.11500	96.11225			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.72175			0.00	0	9,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.82203			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.61933			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.46500		93.65716		10.46500	93.63121			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.36000		116.06604		10.36000	116.03401			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.21000		111.86507		10.21000	111.83464			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.61000		116.08038		9.61000	110.47930			0.00	0	35,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.94000		105.65583		11.94000	105.62254			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.58480			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.95902			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.75939			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.02355			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.06527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.21420			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68341			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.67593			0.00	0	0.00
CLN132		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.47879			0.00	0	0.00
CLN133		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.40127			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71547			0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.55630			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.98500	106.76368		10.98500	106.73166			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.56500	104.82402		8.56500	104.79949			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.03255			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.12716			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.12716			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.54899			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	63.19679		100.00000	63.04369			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	63.19679		100.00000	63.04369			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	63.19679		100.00000	63.04369			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63370			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	63.19679		100.00000	63.04369			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	103.00591			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.83160			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.92109		10.11000	101.89377			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.83160			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16624			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.77981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond		2.76000	100.13417		2.76000	111.88276			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	108.82534		3.14000	111.73440			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.22358		8.25000	100.20119			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.83160			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.83160			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.65973		3.10000	111.34595			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.66630		2.40000	111.35430			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.37270			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.23369			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.03012			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04458			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.32500	103.90810		8.32500	103.88494			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.08820			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07187			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93414			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94336			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.37500	104.08838		8.37500	104.06505			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.37500	104.08838		8.37500	104.06505			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.42500	102.89444		8.42500	102.87124			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.67798			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.86832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.95430			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.95430			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	68.24103		100.17539	72.10995			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.81760			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.47331			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70358			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.25395			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.27165			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.42303		9.35000	100.39809			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.42303		9.35000	100.39809			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.25388			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.25464			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.04456			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.42962			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88300			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.42100			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33493			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33493			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33493			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33493			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33493			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.37181			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43309			0.00	4,000,000	3,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43309			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43309			0.00	6,000,000	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43309			0.00	4,000,000	2,000,000.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43309			0.00	6,000,000	3,000,000.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44333			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.44500	105.26572		9.44500	105.23933			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.97927			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36282			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.88251			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.88251			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76521			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.93258			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.39524			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.26446			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54857			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53752			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55627			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.32985			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31082			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31063			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55184			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.43628			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.43903			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31287			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.49332			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74740			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74740			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74740			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.53681			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.19133			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66854			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66854			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64807			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53763			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64807			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37345			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.80415			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53767			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53767			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53769			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.62740			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.53358			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.35244			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.05006			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.86447			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	111.86294			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	112.22494			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.08197			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.55159			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.09000	93.24510		11.09000	94.24216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.61000	89.38702		11.61000	95.95566			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46166			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.82911			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.53773			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91469			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.86177			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.58228		8.80500	103.13902			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.58171			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92482			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	112.54883			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.66346			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.69660			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.82469			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.30131			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.28052			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.28052			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.28052			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.87677			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35150			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.85204			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96085			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.20608			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.56072		7.01000	37.17432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	137.06189				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.91500	96.77972	8.91500	124.80789				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.53000	30.19267	8.53000	132.24197				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.53000	30.58110	8.53000	132.59846				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.23872				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.11250				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.24743				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.24743				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.70008				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.57615				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60055				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61486				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91469				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45132				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87500	113.63289	8.87500	110.52959				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.04000	102.20910	9.04000	102.18441				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.37500	114.24571	10.37500	114.21414				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.32500	107.72700	8.32500	107.70300				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.96500	109.24877	9.96500	109.21990				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.40000	96.27015	10.40000	96.24349				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.26000	96.93933	11.26000	96.91032				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.26000	89.67126	11.26000	89.64443				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.20254				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.22573				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12873			0.00	28,000,000	14,000,000.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69974			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.29999			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.70619			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.82500	91.01105		12.82500	89.84647			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.28404		100.00000	8.73030			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.68952			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.31500	97.11795		8.31500	98.23508			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.60986			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.76307			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.73125			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.79631			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.88883			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.70357			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.12500	122.96764		7.12500	122.94412			187,245,000,000.00	26,280,000	13,140,000.00
DV22	On 07/02/2020	Spot Bond		8.60000	104.97950		8.60000	104.95549			516,000,000.00	60,000	36,382,000.00
DV23	On 27/02/2023	Spot Bond		9.05000	106.32682		9.05000	106.30125			2,228,110,000,000.00	246,200,000	208,281,000.00
E170	On 01/08/2020	Spot Bond		8.27000	128.50493		8.27000	128.47665			463,947,000,000.00	56,100,000	46,050,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	107.12092			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16926			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18364			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.19283			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.77538			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81385		0.10000	130.35043			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.50000	109.49924		2.50000	109.48118			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.55000		96.47960		2.55000	96.46357			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.64000		96.85384		2.64000	95.48443			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.86500		104.65268		9.86500	104.62529			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.71500		110.59786		9.71500	105.21212			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.31000		101.83908		10.31000	101.81126			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.88500		90.34172		10.88500	94.99629			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.37656			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.52951			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.26349			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.28736			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		63.84496		100.00000	63.69029			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		83.63636		100.00000	83.44671			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		87.20232		100.00000	87.00000			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.23978		3.00000	128.21692			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.28500		105.05786		11.28500	105.02652			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.96677			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.99184			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.30499			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.03500		83.96604		10.03500	98.63215			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.43939			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.40247			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39087			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.44790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.43284			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.37119			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.38263			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.36001			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.37685			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.35664			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.37067			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.76500	102.01896		6.76500	102.00031			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.82500	109.02541		7.82500	109.00255			16,119,500,000.00	2,060,000	254,785,000.00
ES23	On 25/01/2023	Spot Bond		8.69500	109.50632		8.69500	109.48099			174,421,700,000.00	20,060,000	247,230,000.00
ES26	On 02/04/2026	Spot Bond		9.13500	93.95788		9.13500	93.93495			182,700,000,000.00	20,000,000	59,088,000.00
ES33	On 15/09/2033	Spot Bond		9.86500	79.41647		9.85000	79.50456			197,891,900,000.00	20,060,000	919,597,000.00
ES42	On 25/04/2042	Spot Bond		10.11000	86.87023		10.11000	88.18317			0.00	0	40,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.26050			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98741			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.39007			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.05165			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.32281			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19675			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.25583		100.00000	11.22857			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.95360		100.00000	10.92707			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.45376			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.47426			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.51524			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.55621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond		7.37500	105.93505		7.37500	101.41951			0.00	0	23,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.51500	97.72007		9.51500	97.69525			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.98492			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.98485			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.90437			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.17627			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.31500	105.28277		11.31500	105.25112			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.17927			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.34000	120.75366		2.34000	121.54421			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.27000	130.78947		2.27000	261.55227			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.05000	95.89967		3.05000	139.73776			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.93000	108.78954		2.93000	184.21549			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.53500	117.51759		7.53500	110.75210			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08400	57.03979		8.08400	56.32627			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.41342		9.50000	35.50730			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.18577		9.73000	34.25354			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	96.10426		100.00000	95.85529			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.59191			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.41351			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.40151			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.40151			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.15079			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.39438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92152			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.17962			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63376			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81528			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.14556			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80261			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.22196			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.40941			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70765			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.42750			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.67167			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76948			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33844		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10283			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52403			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.89536			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02780			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39397			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21534			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.50199			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.66065			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.38735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.31018			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06090			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02117			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55929			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52623			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43586			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.56370			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.16019			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.97038		100.09221	12.93893			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58613			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.91238			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.16473			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36772			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77092			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.79309			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61822			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67009			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.25504			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.10007			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96903			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.10007			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.95346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.63695			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.10194	13.22500	52.08352			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53089			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.06196			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.06196			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53310			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.34206			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.61265			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.85941	3.91500	87.77638			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.69218			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.69218			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.39137			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46166			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.85382			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25326			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.07559			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.76049			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.74665			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.45384			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.35258			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.13839			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.04978			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.77750			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.76651			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.99814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98019			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48991			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84918			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.58000	117.15371		3.58000	110.87337			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.80189			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.82181			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.56000	107.26323		3.56000	111.03677			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.10000	98.88233		1.10000	118.48735			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.58000	104.33907		3.58000	110.87337			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.08000	104.37170		2.08000	119.72826			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.15000	106.66089		2.15000	123.11316			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96531			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.41118			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.45658			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54513			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.78865			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.57430			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11613			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.03206			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69965			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.22957			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69747			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.55264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.57053		100.00000	9.54734			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	8.92026		100.00000	8.89210			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.22000	137.61880		4.22000	137.58978			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.50446			0.00	0	3,500,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.96497			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.51656			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.44744			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.31121			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.29437			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.78000	125.51854		2.78000	251.00802			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.28000	130.68357		2.28000	261.34042			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.00000	123.32468		3.00000	246.61935			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.71000	100.60312		2.71000	118.24235			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.79216			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.24000	118.72900		2.24000	118.71026			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03311			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20044			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.66602			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.42937			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.10000	86.81016		3.10000	86.79447			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.51722		104.97509	12.48520			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.04133		101.07593	16.99964			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.91720		100.44759	9.89307			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		18.60418		100.76967	18.55881			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.66853			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.76000		95.21378		2.76000	95.19737			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.94323			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98572			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.63000		94.05638		2.63000	99.76037			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.66000		93.77360		2.66000	99.46036			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.25328			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.31986			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.48000		128.56576		2.48000	325.80481			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.23972			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.12504			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.63029			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.59148			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.56105			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24653			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.19313			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.24891			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.99000		102.55195		5.99000	102.53523			29,950,000,000.00	5,000,000	6,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.46500		107.51791		6.46500	103.12811			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500		100.99292		7.58500	104.96764			11,377,500,000.00	1,500,000	1,500,000.00
FRX17	On 15/09/2017	Spot Bond	8.09000		101.26847		8.09000	105.49116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.25500	112.69782		8.25500	112.67291			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.86000	103.51875		8.86000	103.49436			0.00	0	15,034,000.00
FRX23	On 28/02/2023	Spot Bond	9.77000	87.90996		9.77000	87.88680			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.90000	108.36000		9.90000	108.33140			1,316,700,000,000.00	133,000,000	66,500,000.00
FRX31	On 21/02/2031	Spot Bond	10.72500	90.92829		10.72500	90.90248			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.81500	78.14604		10.81500	78.12356			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.59912			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15624			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.39000	104.20734		9.39000	104.18121			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60208			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.89840			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.89851			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28632			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.53372			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.46086			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.24229			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.15749			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.98994			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.28885			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.78362			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.80223			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.83817			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.88277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94464			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.37356			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.01625			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08543			0.00	0	400,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.41313			0.00	6,000,000	9,200,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.96545			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18345			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51342			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94621			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93074			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.68675			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.68890			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.55699			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.69973			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.69973			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.10392			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.97232			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.90685	102.49858		7.90685	99.37545			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.96333			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.02180			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.25972	102.54034		8.25972	108.65492			0.00	0	0.00

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		100.00000	0.00000	106.30407				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.08538				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.71017		102.59892	8.71017	108.65492				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	107.50908				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.16305				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	108.11193				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	109.79224				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.03438				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.16103				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.20659				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.41000		107.96890	8.41000	107.94472				0.00	0	29,550,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		133.14583	2.05000	266.26608				0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		136.14185	2.03000	266.69968				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.82000		95.99058	9.82000	95.96558				0.00	0	13,060,000.00
HWAY35	On 31/07/2035	Spot Bond	9.81500		95.96179	9.81500	95.93681				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.02000		106.10288	2.02000	106.08675				22,321,000,000.00	11,050,000	1,178,161,531.00
I2038	On 31/01/2038	Spot Bond	2.50000		101.52618	2.50000	101.50944				32,675,000,000.00	13,070,000	453,659,528.00
I2046	On 31/03/2046	Spot Bond	2.54000		100.01535	2.54000	100.19752				0.00	0	110,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000		104.22841	2.59000	104.21098				2,745,400,000.00	1,060,000	72,081,762.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.42500		109.21254	7.42500	104.01898				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.16376				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.84492				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.98400				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.27319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	6.99000	105.12710		6.99000	100.73737			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.92500	108.17250		7.92500	103.40068			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.74000	109.43745		8.74000	104.42397			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.92000	104.17730		6.92000	104.15794			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.84341			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.35981			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.07000	109.60298		4.07000	109.58031			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.74500	101.86442		7.74500	101.84340			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.59033			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.62828			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.92000	105.53751		0.92000	124.31744			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.31000	103.64297		2.31000	121.81648			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.19301			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.11499			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.41000	105.16797		8.41000	105.14430			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.04891			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68240			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.42806			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.94500	97.84077		8.94500	97.81738			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.50000	90.56398		9.50000	90.54115			0.00	0	292,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.08054			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.49000	85.06626		8.49000	98.90300			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.55000	104.13394		9.55000	98.68652			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67107			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.69283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.68500	103.96691		7.68500	99.66758			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.72500	103.27812		8.72500	98.46005			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00232		100.00000	0.00231			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.96202		5.00000	101.94826			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.96202		5.00000	101.94826			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.55173		5.00000	100.53824			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.96202		5.00000	101.94826			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.95696		4.00000	99.94621			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.58413			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.48805			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67064			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.91695		9.20000	112.88921			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.41372			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.41372			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.43945			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.22280		100.00000	7.20511			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.79692			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.55448			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43982			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.42500	103.60156		9.42500	99.13231			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21129			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.39723			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.98477			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.86854			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.95508		100.00000	3.94273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN218U	On 19/09/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000		99.89942	5.25000	99.81336				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000		99.78471	5.25000	99.69885				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000		99.48960	5.35000	99.40263				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000		99.38815	5.35000	99.30135				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000		98.96561	5.45000	98.87794				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.45000		98.86334	5.45000	98.77586				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.25000		99.69885	5.25000	99.61315				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.59127	5.35000	99.50412				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.35000		99.28690	5.35000	99.20028				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000		99.17077	5.45000	99.08274				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000		99.06808	5.45000	98.98023				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.60445				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.47185				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.61393				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.23742		104.18103	11.23742	103.33490				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.23742		101.63673	11.23742	101.81824				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.63954				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.97476				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.60415				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.83580	6.50000	102.81783				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.74740				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.27456				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.31783			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.31783			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.42422			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53084			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.17399			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.18374			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	13,400,000	13,400,000.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87581			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.21329			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.19853			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.91439			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98589			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.17493			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.33767			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.19528			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.06355			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.86479			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.49796			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10228			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10297			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67680			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67680			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04311			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	84.25680		100.00000	84.06788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.72760			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.03417			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00878			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03159			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.04684			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.43500	104.70374	8.43500	104.68011			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.67000	105.30941	6.67000	105.29064			0.00	0	32,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.90062			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.99000	107.03453	8.99000	107.00896			0.00	0	4,939,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.20344			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.32033			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.67152			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.60500	105.41961	8.60500	105.39535			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.92411			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.06129			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.40000	95.59492	3.40000	112.35396			0.00	0	8,000,000.00
IV019		On 31/03/2028	Spot Bond	4.23000	90.67381	4.23000	121.77656			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.44674			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.25983			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.22934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.93999				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.54519				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.83640				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000		86.13713	4.02000	86.87143				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000		86.06533	4.02000	93.43485				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	99.95763				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.57525				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.32065				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.98477				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.01500		110.90708	12.01500	110.87192				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.97466				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.23000		89.71153	4.23000	121.77656				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.19756				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000		95.01188	5.25000	95.01188				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000		99.97124	5.25000	99.88506				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000		99.87072	5.25000	99.78471				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.25000		99.67027	5.25000	99.58461				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000		99.56220	5.35000	99.47510				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000		99.46060	5.35000	99.37367				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.35000		99.35920	5.35000	99.27246				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.35000		99.25801	5.35000	99.17144				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000		99.14141	5.45000	99.05343				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000		99.03878	5.45000	98.95098				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000		98.93637	5.45000	98.84875				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.45000		98.83416	5.45000	98.74673				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221				24,000,000,000,000.00	240,000,000	240,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.54774				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.77501				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.78096				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.72945				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.15756				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.88126				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.67574				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.64748				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.43658				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.67291				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.33420				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.35163				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.12590				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.08641				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.09444				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.11051				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.03820				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.96526				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77496				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.56190				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.56074				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		88.24940	100.00000	88.03828				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		65.63924	100.00000	65.48023				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		52.83989	100.00000	52.67492				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		62.55893	100.00000	62.44024				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.78778				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.79816	100.00000	41.69691				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.04669				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.08891	100.00000	14.05478				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.10448				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		55.37738	100.00000	55.20448				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.14577				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.90045				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.91000		141.34467	8.91000	141.31119				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.99236				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.86465				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.09000		95.97246	9.09000	95.94928				0.00	0	566,000.00
LGL03	On 03/04/2018	Spot Bond	9.14000		66.51152	9.14000	97.81065				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.65000		103.35741	9.65000	98.22436				0.00	0	14,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.89299				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.67500		100.67730	11.67500	100.64610				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.88227				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.94121				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.98576				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.54288				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.44108				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.08694				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	100.00000		80.04386	100.00000	99.99993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06200			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51433			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.08030			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94585			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.72190			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.46212			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.04560			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12517			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41617			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.82619			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	90.00408		100.00000	89.78825			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	85.84381		100.00000	85.64737			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	63.14115		100.00000	62.98818			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	51.32570		100.00000	51.20000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	40.09038		100.00000	39.99325			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	25.46241		100.00000	25.40073			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.86500	104.35094		8.86500	104.32622			0.00	0	1,826,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92471			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93675			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.93068			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.72812			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.74942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.85588			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.21282			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.27331			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.22500	104.67032		8.22500	104.64728			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.93500	103.36205		8.93500	103.33750			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.79000	103.02727		9.79000	103.00052			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.96000	106.12610		5.96000	106.10908			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.36800			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42338			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.85000	104.08285		9.85000	104.05533			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.57500	105.83030		7.57500	101.56407			0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.18576			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.15000	101.29437		9.15000	101.26961			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.17764			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.85000	101.20580		8.85000	101.18185			0.00	0	2,138,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.44000	104.63428		6.44000	104.61626			0.00	0	591,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.62500	104.40806		7.62500	104.38683			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.79500	105.87219		8.79500	105.84743			0.00	0	684,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.68500	103.12899		5.68500	103.11305			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.15607		100.89771	6.14103			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.23851		100.61875	6.22330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.42346			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.43400			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44113			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44885			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.45585			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.45920			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.50162			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.55082			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25815	100.00000	0.25752				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25815	100.00000	0.25752				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.25000	96.49620	9.25000	96.47249				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.37500	103.87450	7.37500	99.66690				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.13104				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.07478				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.47409				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.00210				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.67534				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.62322				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.62560				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.22500	111.25788	7.22500	111.23642				0.00	0	1,918,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.04255				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.11500	110.36553	9.11500	110.33835			182,300,000,000.00	20,000,000	10,155,000.00	
NBK4		On 28/10/2024	Spot Bond	11.08500	31.03033	11.08500	31.02139				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.67500	106.77033		7.67500	106.74836			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98643			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.04280			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.78000	104.70767		6.78000	104.68869			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.60261			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.87500	107.69704		7.87500	107.67443			0.00	0	211,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35573			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27352			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49372			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24006			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.10467			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13349			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	84.99514			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.12581			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.86075			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.94190			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.79201			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14593			0.00	0	12,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	81.06402			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04441				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.17156				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.48084				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.49532				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40674				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.18341				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35247				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34520				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.34410				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.37500	109.01180	8.37500	103.72690				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.98791				0.00	0	2,700,000.00
NED6	On 20/09/2013	Spot Bond	5.22000	104.77016	5.22000	104.75520				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.22000	101.82971	6.22000	101.81279				0.00	0	117,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97207				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.24000	115.13786	12.24000	115.10069				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.33023				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.33110				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.04773				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.29000	158.05925	2.29000	158.03402				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.90000	103.47624	8.90000	103.45176				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.95466				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.38678				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.38678				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.53000	104.97679	9.53000	104.94993				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.31520				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.65054			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.29876			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.29575			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.30796			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.73000		104.95992		9.73000	105.78677			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.32020			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.30802			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.31526			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.93000		104.94327		9.93000	104.91531			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.33967			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32507			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.32013			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.41218			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.38266			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.32985			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.14500		136.26452		4.14500	136.23587			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.87500		106.73524		6.87500	106.71563			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.60500		118.45757		8.60500	118.43031			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	9.04500		124.04633		9.04500	124.01651			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.18500		164.04313		2.18500	164.01741			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.59000		124.45009		9.59000	124.41824			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.97346			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.94754			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.02673			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.71459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.63669			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.43157			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.25318			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.32591			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.82130		100.00000	15.78297			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.20191		100.00000	21.15055			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.65500	107.72738		6.65500	107.70811			131,769,000,000.00	19,800,000	10,585,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.48000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	32.57011		100.00000	32.49121			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.81337			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43167			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09219			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.40796			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.26201			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42507			0.00	0	500,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.92369			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37243			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.34748			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.45796			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.49144			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.42915			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.37697			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.46648			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.57774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.49720			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.43141			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.67311			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.57658			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.49493			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71796			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.74075			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.75101			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.77380			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.87172			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.89448			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.44491			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79611			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.42500		106.65643		6.42500	106.63810			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.84000		94.33238		5.84000	94.31762			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.33000		36.71120		8.33000	36.70302			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.45000		112.93513		6.42500	112.96615		58,793,988,150,000.00	9,115,347,000	18,039,760,000.00	
R158	On 15/09/2015	Spot Bond	6.42500		112.98557		6.42500	112.96615			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.32500		88.21555		6.32500	88.20062			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.42500		118.92685		6.42500	118.90641			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.25500		83.05956		6.25500	83.04566			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.55000		117.60044		8.51000	117.92175		62,132,434,427,250.00	7,266,951,395	12,853,900,102.00	
R187P	On 21/12/2026	Spot Bond	8.25000		34.18101		8.25000	34.17346			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.17000		31.87426		8.17000	31.86729			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.78000		272.23203		1.78000	272.19232		147,241,600,000.00	82,720,000	331,860,278.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201		On 21/12/2014	Spot Bond	5.47500	105.91387		5.47000	105.90454			5,335,004,250,000.00	974,430,000	2,104,035,000.00
R202		On 07/12/2033	Spot Bond	2.44000	198.06861		2.44000	198.03618			154,500,800,000.00	63,320,000	1,477,255,200.00
R2023		On 28/02/2023	Spot Bond	8.21500	97.18996		8.20000	97.26395			4,511,185,100,000.00	549,140,000	4,789,063,000.00
R203		On 15/09/2017	Spot Bond	7.29000	103.17920		7.29000	103.15912			23,451,711,300,000.00	3,216,970,000	4,292,346,000.00
R2037		On 31/01/2037	Spot Bond	9.39000	92.56030		9.39000	92.53723			4,369,073,100,000.00	465,290,000	2,044,000,000.00
R204		On 21/12/2018	Spot Bond	7.51500	103.83397		7.51500	103.81304			23,779,169,632,440.00	3,164,227,496	5,075,834,000.00
R2048		On 28/02/2048	Spot Bond	9.42000	93.42179		9.42000	93.39803			13,909,101,000,000.00	1,476,550,000	3,186,389,000.00
R206		On 15/01/2014	Spot Bond	5.51500	101.79660		5.50000	101.78677			665,715,650,000.00	120,710,000	2,351,941,000.00
R207		On 15/01/2020	Spot Bond	7.85500	98.12981		7.85000	98.13345			37,521,057,050,000.00	4,776,710,000	7,283,797,800.00
R208		On 31/03/2021	Spot Bond	7.97500	96.14728		7.96500	96.18031			9,251,207,597,225.00	1,160,026,031	6,495,561,688.00
R209		On 31/03/2036	Spot Bond	9.26000	74.49081		9.24500	74.58131			15,078,317,280,000.00	1,628,328,000	8,692,688,000.00
R210		On 31/03/2028	Spot Bond	2.33000	152.25871		2.33000	152.23423			140,033,000,000.00	60,100,000	341,667,047.00
R211		On 31/01/2017	Spot Bond	0.22000	127.20006		0.22000	127.18690			39,835,400,000.00	181,070,000	355,595,000.00
R212		On 31/01/2022	Spot Bond	1.78500	126.71385		1.74000	127.12380			146,548,500,000.00	82,100,000	1,011,970,971.00
R213		On 28/02/2031	Spot Bond	9.11000	81.91184		9.08500	82.07882			16,756,842,900,000.00	1,839,390,000	5,268,891,500.00
R214		On 28/02/2041	Spot Bond	9.39000	71.87231		9.39000	71.85409			28,607,015,295,000.00	3,046,540,500	10,271,650,000.00
R224C		On 15/09/2013	Spot Bond	5.23000	99.92841		5.23000	99.91410			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.33000	97.33459		5.33000	97.32068			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.44000	94.70508		5.44000	94.69127			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.48500	90.79206		6.48500	90.77632			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.32500	88.21555		6.32500	88.20062			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.24500	85.67813		6.24500	85.66381			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.25500	83.05956		6.25500	83.04566			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.50500	98.48492		5.50500	98.47030			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.52500	95.84489		5.52500	95.83062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R326C		On 21/12/2014	Spot Bond		5.47500	93.32641	5.47500	93.31263			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond		6.39500	89.40742	6.39500	89.39205			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond		6.26500	86.88633	6.26500	86.87169			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond		6.24500	84.29269	6.24500	84.27853			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond		6.30500	81.58459	6.30500	81.57076			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond		7.26500	76.36442	7.26500	76.34953			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		7.31500	73.53577	7.31500	73.52134			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		7.52000	70.27415	7.52000	70.25998			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		7.50000	67.79654	7.50000	67.78290			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		7.48000	65.41890	7.48000	65.40578			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		7.47000	63.09862	7.47000	63.08598			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.81000	59.49129	7.81000	59.47884			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.79000	57.33575	7.79000	57.32377			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.88500	54.79520	7.88500	54.78362			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.85500	52.84296	7.85500	52.83184			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.82500	50.97500	7.82500	50.96431			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.79500	49.18730	7.79500	49.17702			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.75500	47.52072	7.75500	47.51084			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.71500	45.92833	7.71500	45.91883			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.45000	40.98009	8.45000	40.97082			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.41000	39.48945	8.41000	39.48056			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.37000	38.06767	8.37000	38.05914			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		8.33000	36.71120	8.33000	36.70302			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		8.29000	35.41670	8.29000	35.40884			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		8.25000	34.18101	8.25000	34.17346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	8.21000	33.00113		8.21000	32.99388			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.17000	31.87426		8.17000	31.86729			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.25218			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35877			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30023			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.41540			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.22209			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.45274		100.00000	11.42499			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.95286		100.00000	3.94329			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.04648			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.05020			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31451			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96492			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37684			0.00	15,000,000	7,500,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	68.61670		100.00000	68.61669			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22149			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	100.00000	82.90950		100.00000	82.72649			40,000,000,000,000.00	400,000,000	400,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97642			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36128			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.07349			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.15572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.65635			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89612			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36733			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		100.00000	8.81835		100.00000	8.77915			60,200,000,000,000.00	602,000,000	350,000,000.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.10768			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24166			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.03100			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.22965			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09677			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09677			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94212			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23926			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05969			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.31176			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97476			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.99654			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.60265		12.35000	103.56891			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.57168		100.00000	12.54123			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98082			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.52206			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.21400			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	82.88288		100.00000	82.69663			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.47693	100.00000	1.47331				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.43634	100.00000	6.42075				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.82511	100.00000	14.78920				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.83211	100.00000	12.80102				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.65461				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.69040				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.26500		107.63882	9.26500	107.61218				0.00	0	2,398,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.92202				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.72500		111.81794	7.72500	111.79490				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.28116				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.34000		103.73465	9.34000	103.70879				0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.94338				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	99.86726				0.00	5,000,000	7,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.82889				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.96838				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.94951				0.00	0	3,000,000.00
SBK7	On 24/05/2015	Spot Bond	7.72500		105.81788	7.72500	105.79608				409,425,000,000.00	53,000,000	39,926,000.00
SBK9	On 10/04/2018	Spot Bond	9.11500		100.86848	9.11500	100.84391				0.00	0	4,506,000.00
SBK111	On 09/04/2014	Spot Bond	1.82000		132.95486	1.82000	132.93532				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780		99.93957	5.51780	163.11681				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.88500		116.83193	7.88500	110.06588				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.74500		117.10552	7.74500	110.33969				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.67500		110.49955	7.67500	110.47694				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.69000		102.54608	8.69000	98.40309				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.82000		116.95884	7.82000	110.19290				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		7.78500	117.02726		7.78500	110.26137			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88124			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24129			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.76592			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29577			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	87.97172		100.00000	87.76326			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.34000	106.03910		8.34000	106.01556			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56081			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.32770			0.00	0	1,628,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.40812			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.46079			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.61500	105.21532		9.61500	105.18833			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.16000	102.41933		10.16000	102.39176			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.50229			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.72667			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.56959			0.00	0	400,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.25855			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.00500	102.01159		9.00500	101.98717			0.00	0	1,293,000.00
SBS3	On 25/05/2026	Spot Bond		9.21000	94.91058		9.21000	94.88737			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.66500	96.78192		9.66500	96.75711			0.00	0	298,000.00
SBS9	On 07/07/2016	Spot Bond		7.60500	111.52464		7.60500	111.50202			0.00	0	601,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	130.36649		2.31000	260.70609			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.53751		0.92000	124.31744			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.56000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.78911	6.77267	100.00000	6.77267				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.70991	82.63494	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000	108.80572	122.03702	1.49000	122.03702				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.83580	102.81783	6.50000	102.81783				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	99.83523	0.00000	99.83523				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	101.37431	0.00000	101.37431				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	103.10695	0.00000	103.10695				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.39000	99.71444	99.68944	9.39000	99.68944				0.00	0	87,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.64696	0.00000	100.64696				0.00	672,000	25,168,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	101.13115	0.00000	101.13115				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	101.47414	0.00000	101.47414				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	101.31872	0.00000	101.31872				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.66448	0.00000	100.66448				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72500	105.60591	105.58416	7.72500	105.58416				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.11500	102.78319	98.96016	9.11500	98.96016				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.74000	102.38132	102.35753	8.74000	102.35753				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	100.46723	0.00000	100.46723				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	100.34044	0.00000	100.34044				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	100.51341	0.00000	100.51341				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	100.34308	0.00000	100.34308				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.59000	104.46128	104.43728	8.59000	104.43728				120,260,000,000.00	14,000,000	7,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25182			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20061			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.00567			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.64500	95.61538		9.64500	95.59078			0.00	0	28,393,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.13632			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50475			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89200			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.57300	88.05925		9.57300	88.03676			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.63500	87.76346		9.63500	87.74090			2,559,056,000,000.00	265,600,000	132,800,000.00
SSN006		On 21/12/2014	Spot Bond	6.71500	104.37297		6.71500	104.35414			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.11000	92.28987		9.11000	92.26754			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83342			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.47000	99.15471		8.47000	99.13236			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.32500	111.18829		7.32500	111.16655			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.77000	98.01213		2.77000	98.36897			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.46500	99.24101		8.46500	99.78041			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.81101			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.19020			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.34990			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.26178			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.93000	104.68141		9.93000	106.41938			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.11931			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08778			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.88316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.69464			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.38763			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.27053			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.27081			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.17137			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.57374			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.03967			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.98405			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.98362			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.96749			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.86979			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.92640			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.86593			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.82301			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.98500	115.94450		6.98500	109.69732			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		9.07000	103.49157		9.07000	103.46649			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	57.16420		100.00000	57.03838			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	41.07618		100.00000	40.97667			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	19.43372		100.00000	19.38664			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.71000	104.48569		6.71000	104.46696			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87560			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62482			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24708			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.87920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31783			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.12001			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69528			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.67500		103.62986		7.67500	103.60865			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.06295			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.33703			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.41501			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.93912			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.96775			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.13342		7.83000	101.11232			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92335			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95915			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02059			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.92335			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.95915			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.25633		7.16000	100.96557			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.02928			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02356			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.16072			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14217			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.70095			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63721			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65801			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69087			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.79781		8.73000	100.96529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.73703			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.82718			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14546			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96935			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.58536		101.06155	6.56925			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.91762			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.15052			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.04643			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.10360			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.70662			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92754			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.94772			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96214			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94772			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.96214			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.96935			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93907			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96214			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04141			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.04141			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04141			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15661			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.18540			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14941			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.72393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.75975			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74542			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.24046			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.37500		109.61312		8.37500	109.58854			5,159,000,000.00	616,000	765,000.00
TL20	On 22/02/2020	Spot Bond	8.02500		93.33145		8.02500	93.28602			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.23000		106.51424		8.23000	106.49090			263,360,000,000.00	32,000,000	421,017,000.00
TN20	On 17/09/2020	Spot Bond	8.97500		112.86260		8.97500	107.59568			71,800,000,000.00	8,000,000	264,711,000.00
TN23	On 06/11/2023	Spot Bond	9.22500		113.94180		9.22500	113.91388			357,007,500,000.00	38,700,000	117,450,000.00
TN25	On 19/08/2025	Spot Bond	9.53000		100.34514		9.53000	100.31977			682,348,000,000.00	71,600,000	150,800,000.00
TN27	On 14/11/2027	Spot Bond	9.58500		97.60282		9.58500	97.57800			3,325,995,000,000.00	347,000,000	180,535,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79153			0.00	4,000,000	4,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.31765			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.66278			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44832			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.46124			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.46251			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.52593			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.65738			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10440			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.14945			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.17645			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.27701		10.00000	100.24928			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.27010		9.75000	100.24306			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.27040		100.00000	10.24304			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

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	100.00000		0.00000	100.00000			0.00	20,000,000	5,000,000.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.44386			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.06495			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.44207			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.16548			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.39228			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.19236			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.92895			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90079			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.86964			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82542			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.59068			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.47106			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38202			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.35329			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.27730			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.96658			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.44399			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82082			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38558			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.36500	107.29634		9.36500	107.26922			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.46698			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40653			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.63000	101.72563		9.63000	101.69963			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	87.80385		100.00000	87.59677			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	87.90093		100.00000	87.69361			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	87.93329		100.00000	87.72590			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.10382			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.15308			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.56560			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.58626			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.58720			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29456			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33449			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.52353			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	139.31000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.78500	117.45341		6.78500	117.43212			0.00	0	92,254,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	239.84814		0.53000	239.82134			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.82500	106.01348		6.82500	105.99415			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.79500	106.36941		7.79500	106.34730			1,559,000,000.00	200,000	85,100,000.00
WSP3	On 28/05/2019	Spot Bond		8.07000	106.73765		8.07000	106.71470			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.47500	105.19184		8.47500	105.16812			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.50500	105.30402		8.50500	105.28019			227,934,000,000.00	26,800,000	28,400,000.00
Z009	On 30/11/2013	Spot Bond		5.50500	98.79309		5.50500	98.77837			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.37500	89.29435		6.37500	89.27912			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.49500	97.03809		5.49500	97.02372			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.50500	95.72594		5.50500	95.71181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.30500	87.74214		6.30500	87.72726			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.48500	93.61105		5.48500	93.59729			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.37500	89.27912		6.37500	89.26390			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.46000	64.18281		7.46000	64.17004			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.17130		100.00000	23.12734			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.26486		100.00000	12.24159			0.00	0	0.00
Total for j-Bonds :										443,218,126,476,915.00	12,216,165,022	03 635 534 707.00
Grand Total:										443,218,750,997,470.00	12,216,224,443	03 638 033 638.00