



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/09/2013

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 23/09/2013	Any day expiry	9.67290	9.67290		9.82840	9.82840		12.29	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	393.21440	0.39321	548.68600	0.54869	393.214	15.84	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.31440	0.00031	0.28600	0.00029	0.314	15.84	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	383.26470	0.38326	538.71570	0.53872	383.265	15.75	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.36470	0.00036	0.31570	0.00032	0.365	15.75	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	373.32300	0.37332	528.74850	0.52875	373.323	15.65	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.42300	0.00042	0.34850	0.00035	0.423	15.65	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	363.39020	0.36339	518.78480	0.51878	363.390	15.55	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.49020	0.00049	0.38480	0.00038	0.490	15.55	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	6.45240	0.00645	45.46370	0.04546	6.452	15.10	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	213.55240	0.21355	97.06370	0.09706	213.552	15.10	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.67290	9.67290	9.83080	9.83080		13.04	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,472.90000	1.47290	1,630.80510	1.63081	1,472.900	17.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00510	0.00001	0.000	17.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,422.90000	1.42290	1,580.80550	1.58081	1,422.900	17.70	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00550	0.00001	0.000	17.70	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,372.90000	1.37290	1,530.80590	1.53081	1,372.900	18.03	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00590	0.00001	0.000	18.03	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	434.24920	0.43425	591.33310	0.59133	434.249	15.77	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.34920	0.00135	0.53310	0.00053	1.349	15.77	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	424.40350	0.42440	581.38370	0.58138	424.403	15.70	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.50350	0.00150	0.58370	0.00058	1.503	15.70	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	414.57440	0.41457	571.43920	0.57144	414.574	15.64	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.67440	0.00167	0.63920	0.00064	1.674	15.64	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	182.30530	0.18231	328.51300	0.32851	182.305	13.97	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	19.40530	0.01941	7.71300	0.00771	19.405	13.97	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	150.13940	0.15014	291.96150	0.29196	150.139	13.70	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	27.23940	0.02724	11.16150	0.01116	27.239	13.70	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	113.49380	0.11349	248.02840	0.24803	113.494	13.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	40.59380	0.04059	17.22840	0.01723	40.594	13.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	59.90710	0.05991	168.25020	0.16825	59.907	13.58	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	87.00710	0.08701	37.45020	0.03745	87.007	13.58	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	0.29160	0.00029	2.42630	0.00243	0.292	20.34	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	767.39160	0.76739	611.62630	0.61163	767.392	20.34	0	0.00

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 16/10/2013	Any day expiry		9.69990		9.69990		9.85930	9.85930	13.58	0	0.00
\$ / R	9.80	Call	16/10/2013	Any day expiry	105.99690	0.10600	185.22630	0.18523	105.997	14.25	0.00	0	10,000.00
\$ / R	9.80	Put	16/10/2013	Any day expiry	206.09690	0.20610	125.92630	0.12593	206.097	14.25	0.00	0	0.00
\$ / R		On 22/10/2013	Any day expiry		9.70840		9.70840		9.86860	9.86860	13.58	0	0.00
\$ / R	9.39	Call	22/10/2013	Any day expiry	359.95740	0.35996	498.81150	0.49881	359.957	13.09	0.00	0	0.00
\$ / R	9.39	Put	22/10/2013	Any day expiry	41.55740	0.04156	20.21150	0.02021	41.557	13.09	0.00	0	0.00
\$ / R	9.40	Call	22/10/2013	Any day expiry	352.16490	0.35216	490.08770	0.49009	352.165	13.11	0.00	0	0.00
\$ / R	9.40	Put	22/10/2013	Any day expiry	43.76490	0.04376	21.48770	0.02149	43.765	13.11	0.00	0	0.00
\$ / R	9.41	Call	22/10/2013	Any day expiry	344.45570	0.34446	481.42520	0.48143	344.456	13.12	0.00	0	0.00
\$ / R	9.41	Put	22/10/2013	Any day expiry	46.05570	0.04606	22.82520	0.02283	46.056	13.12	0.00	0	0.00
\$ / R	9.47	Call	22/10/2013	Any day expiry	300.05090	0.30005	430.81690	0.43082	300.051	13.22	0.00	0	0.00
\$ / R	9.47	Put	22/10/2013	Any day expiry	61.65090	0.06165	32.21690	0.03222	61.651	13.22	0.00	0	3,000.00
\$ / R	10.07	Call	22/10/2013	Any day expiry	60.65640	0.06066	105.21260	0.10521	60.656	15.93	0.00	0	6,000.00
\$ / R	10.07	Put	22/10/2013	Any day expiry	422.25640	0.42226	306.61260	0.30661	422.256	15.93	0.00	0	0.00
\$ / R		On 25/10/2013	Any day expiry		9.71260		9.71260		9.87280	9.87280	13.76	0	0.00
\$ / R	9.49	Call	25/10/2013	Any day expiry	296.56390	0.29656	422.57780	0.42258	296.564	13.42	0.00	0	0.00
\$ / R	9.49	Put	25/10/2013	Any day expiry	73.96390	0.07396	39.77780	0.03978	73.964	13.42	0.00	0	0.00
\$ / R	9.50	Call	25/10/2013	Any day expiry	289.76030	0.28976	414.67550	0.41468	289.760	13.44	0.00	0	0.00
\$ / R	9.50	Put	25/10/2013	Any day expiry	77.16030	0.07716	41.87550	0.04188	77.160	13.44	0.00	0	0.00
\$ / R	9.51	Call	25/10/2013	Any day expiry	283.05020	0.28305	406.85070	0.40685	283.050	13.45	0.00	0	0.00
\$ / R	9.51	Put	25/10/2013	Any day expiry	80.45020	0.08045	44.05070	0.04405	80.450	13.45	0.00	0	0.00
\$ / R	9.55	Call	25/10/2013	Any day expiry	257.14440	0.25714	376.35200	0.37635	257.144	13.52	0.00	0	0.00
\$ / R	9.55	Put	25/10/2013	Any day expiry	94.54440	0.09454	53.55200	0.05355	94.544	13.52	0.00	0	3,000.00
\$ / R	10.10	Call	25/10/2013	Any day expiry	63.68130	0.06368	106.81890	0.10682	63.681	16.17	0.00	0	6,000.00
\$ / R	10.10	Put	25/10/2013	Any day expiry	451.08130	0.45108	334.01890	0.33402	451.081	16.17	0.00	0	0.00
\$ / R		On 28/10/2013	Any day expiry		9.71670		9.71670		9.87710	9.87710	13.69	0	0.00
\$ / R	8.25	Call	28/10/2013	Any day expiry	1,467.00000	1.46700	1,627.30770	1.62731	1,467.000	17.41	0.00	0	0.00
\$ / R	8.25	Put	28/10/2013	Any day expiry	0.30000	0.00030	0.20770	0.00021	0.300	17.41	0.00	0	0.00
\$ / R	8.30	Call	28/10/2013	Any day expiry	1,417.06500	1.41707	1,577.34710	1.57735	1,417.065	17.13	0.00	0	0.00
\$ / R	8.30	Put	28/10/2013	Any day expiry	0.36500	0.00037	0.24710	0.00025	0.365	17.13	0.00	0	7,500.00
\$ / R	9.43	Call	28/10/2013	Any day expiry	346.67810	0.34668	477.95710	0.47796	346.678	13.24	0.00	0	0.00
\$ / R	9.43	Put	28/10/2013	Any day expiry	59.97810	0.05998	30.85710	0.03086	59.978	13.24	0.00	0	0.00
\$ / R	9.44	Call	28/10/2013	Any day expiry	339.39720	0.33940	469.68080	0.46968	339.397	13.26	0.00	0	0.00
\$ / R	9.44	Put	28/10/2013	Any day expiry	62.69720	0.06270	32.58080	0.03258	62.697	13.26	0.00	0	0.00
\$ / R	9.45	Call	28/10/2013	Any day expiry	332.20130	0.33220	461.47380	0.46147	332.201	13.27	0.00	0	0.00
\$ / R	9.45	Put	28/10/2013	Any day expiry	65.50130	0.06550	34.37380	0.03437	65.501	13.27	0.00	0	0.00
\$ / R	9.60	Call	28/10/2013	Any day expiry	234.98060	0.23498	347.49960	0.34750	234.981	13.52	0.00	0	0.00
\$ / R	9.60	Put	28/10/2013	Any day expiry	118.28060	0.11828	70.39960	0.07040	118.281	13.52	0.00	0	0.00
\$ / R	9.70	Call	28/10/2013	Any day expiry	181.78230	0.18178	282.01840	0.28202	181.782	13.69	0.00	0	7,500.00
\$ / R	9.70	Put	28/10/2013	Any day expiry	165.08230	0.16508	104.91840	0.10492	165.082	13.69	0.00	0	0.00
\$ / R		On 29/10/2013	Any day expiry		9.71810		9.71810		9.87850	9.87850	13.75	0	0.00
\$ / R	9.55	Call	29/10/2013	Any day expiry	268.62250	0.26862	386.50130	0.38650	268.623	13.49	0.00	0	0.00
\$ / R	9.55	Put	29/10/2013	Any day expiry	100.52250	0.10052	58.00130	0.05800	100.523	13.49	0.00	0	500.00
\$ / R	10.60	Call	29/10/2013	Any day expiry	25.51880	0.02552	41.31280	0.04131	25.519	19.22	0.00	0	500.00
\$ / R	10.60	Put	29/10/2013	Any day expiry	907.41880	0.90742	762.81280	0.76281	907.419	19.22	0.00	0	0.00
\$ / R		On 27/11/2013	Any day expiry		9.75810		9.75810		9.91950	9.91950	14.23	0	0.00
\$ / R	8.30	Call	27/11/2013	Any day expiry	1,460.16350	1.46016	1,620.96760	1.62097	1,460.164	15.95	0.00	0	0.00
\$ / R	8.30	Put	27/11/2013	Any day expiry	2.06350	0.00206	1.46760	0.00147	2.063	15.95	0.00	0	7,500.00
\$ / R	9.43	Call	27/11/2013	Any day expiry	425.96770	0.42597	549.43280	0.54943	425.968	13.52	0.00	0	0.00
\$ / R	9.43	Put	27/11/2013	Any day expiry	97.86770	0.09787	59.93280	0.05993	97.868	13.52	0.00	0	0.00
\$ / R	9.44	Call	27/11/2013	Any day expiry	419.22070	0.41922	541.78780	0.54179	419.221	13.54	0.00	0	0.00
\$ / R	9.44	Put	27/11/2013	Any day expiry	101.12070	0.10112	62.28780	0.06229	101.121	13.54	0.00	0	0.00
\$ / R	9.45	Call	27/11/2013	Any day expiry	412.54150	0.41254	534.20400	0.53420	412.542	13.56	0.00	0	0.00
\$ / R	9.45	Put	27/11/2013	Any day expiry	104.44150	0.10444	64.70400	0.06470	104.441	13.56	0.00	0	0.00
\$ / R	9.55	Call	27/11/2013	Any day expiry	349.60810	0.34961	461.91810	0.46192	349.608	13.78	0.00	0	0.00
\$ / R	9.55	Put	27/11/2013	Any day expiry	141.50810	0.14151	92.41810	0.09242	141.508	13.78	0.00	0	500.00
\$ / R	9.70	Call	27/11/2013	Any day expiry	268.43640	0.26844	366.15310	0.36615	268.436	14.12	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	210.33640	0.21034	146.65310	0.14665	210.336	14.12	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	51.78040	0.05178	72.91800	0.07292	51.780	19.17	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	1,043.68040	1.04368	903.41800	0.90342	1,043.680	19.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.78090	9.78090	9.94260	9.94260		14.48	1,999,460,482.50	204,425	538,848.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,381.26250	2.38126	2,542.91360	2.54291	2,381.263	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.36250	0.00036	0.31360	0.00031	0.363	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,782.43860	1.78244	1,943.81490	1.94381	1,782.439	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.53860	0.00154	1.21490	0.00121	1.539	16.81	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,043.91790	1.04392	1,201.63770	1.20164	1,043.918	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	13.01790	0.01302	9.03770	0.00904	13.018	14.02	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	902.25300	0.90225	1,056.06360	1.05606	902.253	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	21.35300	0.02135	13.46360	0.01346	21.353	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	876.50860	0.87651	1,029.19770	1.02920	876.509	13.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	23.50860	0.02351	14.49770	0.01450	23.509	13.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	830.83690	0.83084	981.77610	0.98178	830.837	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	27.83690	0.02784	17.07610	0.01708	27.837	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	810.85480	0.81085	961.13740	0.96114	810.855	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	29.95480	0.02995	18.53740	0.01854	29.955	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	785.82000	0.78582	935.23080	0.93523	785.820	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	32.82000	0.03282	20.53080	0.02053	32.820	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	636.89740	0.63690	779.77170	0.77977	636.897	13.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	55.99740	0.05600	37.17170	0.03717	55.997	13.36	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	484.40010	0.48440	611.34480	0.61134	484.400	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	103.50010	0.10350	68.74480	0.06874	103.500	13.49	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	419.56980	0.41957	536.00130	0.53600	419.570	13.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	138.66980	0.13867	93.40130	0.09340	138.670	13.74	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	389.57560	0.38958	501.70060	0.50170	389.576	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	158.67560	0.15868	109.10060	0.10910	158.676	13.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	366.74330	0.36674	475.38550	0.47539	366.743	13.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	175.84330	0.17584	122.78550	0.12279	175.843	13.96	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	361.19660	0.36120	468.96440	0.46896	361.197	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	180.29660	0.18030	126.36440	0.12636	180.297	13.98	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	314.13530	0.31414	414.01480	0.41401	314.135	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	223.23530	0.22324	161.41480	0.16141	223.235	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	309.22070	0.30922	408.22330	0.40822	309.221	14.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	228.32070	0.22832	165.62330	0.16562	228.321	14.23	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	290.17610	0.29018	0.00000	0.00000	290.176	14.33	20,456,100.00	2,100	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	249.27610	0.24928	0.00000	0.00000	249.276	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	285.56770	0.28557	380.21310	0.38021	285.568	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	254.66770	0.25467	187.61310	0.18761	254.668	14.36	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	263.41790	0.26342	353.75340	0.35375	263.418	14.48	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	282.51790	0.28252	211.15340	0.21115	282.518	14.48	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	244.56150	0.24456	328.81620	0.32882	244.562	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	313.66150	0.31366	236.21620	0.23622	313.662	14.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	207.81420	0.20781	279.41700	0.27942	207.814	15.19	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	386.91420	0.38691	296.81700	0.29682	386.914	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	195.93460	0.19593	264.21560	0.26422	195.935	15.37	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	415.03460	0.41503	321.61560	0.32162	415.035	15.37	2,010,201.00	201	701.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	169.32100	0.16932	229.84050	0.22984	169.321	15.81	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	488.42100	0.48842	387.24050	0.38724	488.421	15.81	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	159.80960	0.15981	217.44320	0.21744	159.810	15.99	2,028,200.00	200	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	518.90960	0.51891	414.84320	0.41484	518.910	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	157.52610	0.15753	214.45630	0.21446	157.526	16.03	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	526.62610	0.52663	421.85630	0.42186	526.626	16.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	146.64000	0.14664	200.17620	0.20018	146.640	16.25	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	565.74000	0.56574	457.57620	0.45758	565.740	16.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	144.56670	0.14457	197.44750	0.19745	144.567	16.30	0.00	0	21,000.00

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	10.21	Put	573.66670	0.57367	464.84750	0.46485	573.667	16.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	136.59690	0.13660	186.92920	0.18693	136.597	16.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	605.69690	0.60570	494.32920	0.49433	605.697	16.48	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	132.80250	0.13280	181.90450	0.18190	132.803	16.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	621.90250	0.62190	509.30450	0.50930	621.903	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	127.33590	0.12734	174.64640	0.17465	127.336	16.70	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	646.43590	0.64644	532.04640	0.53205	646.436	16.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	117.45110	0.11745	161.08810	0.16109	117.451	16.98	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	696.55110	0.69655	578.48810	0.57849	696.551	16.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	111.37570	0.11138	152.71410	0.15271	111.376	17.17	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	730.47570	0.73048	610.11410	0.61011	730.476	17.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	100.34330	0.10034	137.54730	0.13755	100.343	17.55	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	799.44330	0.79944	674.94730	0.67495	799.443	17.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	96.55850	0.09656	132.39900	0.13240	96.559	17.70	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	825.65850	0.82566	699.79900	0.69980	825.659	17.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	91.78610	0.09179	125.89330	0.12589	91.786	17.89	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	860.88610	0.86089	733.29330	0.73329	860.886	17.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	90.64080	0.09064	124.32820	0.12433	90.641	17.93	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	869.74080	0.86974	741.72820	0.74173	869.741	17.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	86.23340	0.08623	118.30190	0.11830	86.233	18.12	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	905.33340	0.90533	775.70190	0.77570	905.333	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	76.36040	0.07636	104.75090	0.10475	76.360	18.60	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	995.46040	0.99546	862.15090	0.86215	995.460	18.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	67.91000	0.06791	93.09990	0.09310	67.910	19.07	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	1,087.01000	1.08701	950.49990	0.95050	1,087.010	19.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	64.74760	0.06475	88.90790	0.08891	64.748	19.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	1,123.84760	1.12385	986.30790	0.98631	1,123.848	19.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	58.97100	0.05897	81.23160	0.08123	58.971	19.61	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	1,198.07100	1.19807	1,058.63160	1.05863	1,198.071	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	53.84750	0.05385	74.20720	0.07421	53.848	19.96	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,272.94750	1.27295	1,131.60720	1.13161	1,272.948	19.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	43.39250	0.04339	59.55360	0.05955	43.393	20.85	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,462.49250	1.46249	1,316.95360	1.31695	1,462.493	20.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	37.29690	0.03730	50.97620	0.05098	37.297	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,606.39690	1.60640	1,458.37620	1.45838	1,606.397	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	32.34260	0.03234	43.99020	0.04399	32.343	22.19	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,751.44260	1.75144	1,601.39020	1.60139	1,751.443	22.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	27.10420	0.02710	36.59560	0.03660	27.104	23.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,946.20420	1.94620	1,793.99560	1.79400	1,946.204	23.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	24.59650	0.02460	29.18280	0.02918	24.597	25.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,243.69650	2.24370	2,086.58280	2.08658	2,243.696	25.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	23.50020	0.02350	26.74420	0.02674	23.500	27.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,592.60020	2.59260	2,434.14420	2.43414	2,592.600	27.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	23.25810	0.02326	26.04140	0.02604	23.258	28.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,742.35810	2.74236	2,583.44140	2.58344	2,742.358	28.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			9.79510	9.79510	9.95710	9.95710		14.47	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	412.76440	0.41276	525.12530	0.52513	412.764	13.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	167.66440	0.16766	118.02530	0.11803	167.664	13.87	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	389.98320	0.38998	499.06700	0.49907	389.983	13.96	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	184.88320	0.18488	131.96700	0.13197	184.883	13.96	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	384.44060	0.38444	492.70110	0.49270	384.441	13.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	189.34060	0.18934	135.60110	0.13560	189.341	13.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	378.95890	0.37896	486.39700	0.48640	378.959	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	193.85890	0.19386	139.29700	0.13930	193.859	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	76.67670	0.07668	103.68480	0.10368	76.677	19.04	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	1,121.57670	1.12158	986.58480	0.98658	1,121.577	19.04	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			9.84780	9.84780	10.01020	10.01020		14.95	0.00	0	0.00

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 28/01/2014	Any day expiry	10.12	Call	259.45530		0.25946		327.55470	0.32755	259.455	15.94	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	531.65530		0.53166		437.35470	0.43735	531.655	15.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	171.72840		0.17173		219.26960	0.21927	171.728	17.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	833.92840		0.83393		719.06960	0.71907	833.928	17.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	170.01290		0.17001		217.11940	0.21712	170.013	17.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	842.21290		0.84221		726.91940	0.72692	842.213	17.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	168.31870		0.16832		214.99490	0.21499	168.319	17.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	850.51870		0.85052		734.79490	0.73479	850.519	17.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			9.89020		9.89020	10.05300	10.05300			15.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	356.67950		0.35668		436.08470	0.43608	356.679	15.59	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	466.47950		0.46648		383.08470	0.38308	466.479	15.59	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	209.14660		0.20915		259.47690	0.25948	209.147	17.54	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	888.94660		0.88895		776.47690	0.77648	888.947	17.54	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	207.31390		0.20731		257.25340	0.25725	207.314	17.57	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	897.11390		0.89711		784.25340	0.78425	897.114	17.57	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	205.50140		0.20550		255.05600	0.25506	205.501	17.61	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	905.30140		0.90530		792.05600	0.79206	905.301	17.61	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			9.89170		9.89170	10.05450	10.05450			15.25	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	199.99480		0.19999		248.18680	0.24819	199.995	17.74	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	938.29480		0.93829		823.68680	0.82369	938.295	17.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			9.89310		9.89310	10.05590	10.05590			15.26	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	891.41180		0.89141	1,030.92470	1.03092	891.412	14.05	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	88.31180		0.08831	65.02470	0.06502	88.312	14.05	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	883.32710		0.88333	1,022.46840	1.02247	883.327	14.04	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	90.22710		0.09023	66.56840	0.06657	90.227	14.04	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	875.27400		0.87527	1,014.04010	1.01404	875.274	14.04	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	92.17400		0.09217	68.14010	0.06814	92.174	14.04	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future			9.91800		9.91800	10.08100	10.08100			15.28	8,856,774.00	893	68,025.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,225.22910		2.22523	2,386.55930	2.38656	2,225.229	17.37	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	7.22910		0.00723	5.55930	0.00556	7.229	17.37	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,736.95200		1.73695	1,895.51180	1.89551	1,736.952	16.06	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	18.95200		0.01895	14.51180	0.01451	18.952	16.06	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,264.07660		1.26408	1,417.65210	1.41765	1,264.077	14.70	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	46.07660		0.04608	36.65210	0.03665	46.077	14.70	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	800.27600		0.80028	932.62030	0.93262	800.276	14.03	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	132.27600		0.13228	101.62030	0.10162	132.276	14.03	3,700,400.00	400	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	579.81370		0.57981	684.53440	0.68453	579.814	14.48	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	251.81370		0.25181	193.53440	0.19353	251.814	14.48	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	574.39910		0.57440	677.88170	0.67788	574.399	14.50	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	256.39910		0.25640	196.88170	0.19688	256.399	14.50	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	569.02660		0.56903	671.94030	0.67194	569.027	14.53	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	261.02660		0.26103	200.94030	0.20094	261.027	14.53	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	522.67990		0.52268	620.58660	0.62059	522.680	14.76	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	304.67990		0.30468	239.58660	0.23959	304.680	14.76	0.00	0	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	498.44410		0.49844	593.64990	0.59365	498.444	14.89	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	330.44410		0.33044	262.64990	0.26265	330.444	14.89	0.00	0	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	475.26130		0.47526	567.82200	0.56782	475.261	15.02	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	357.26130		0.35726	286.82200	0.28682	357.261	15.02	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	431.93240		0.43193	519.40500	0.51941	431.932	15.28	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	413.93240		0.41393	338.40500	0.33840	413.932	15.28	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	314.97600		0.31498	382.19360	0.38219	314.976	16.41	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	646.97600		0.64698	551.19360	0.55119	646.976	16.41	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	301.41820		0.30142	0.00000	0.00000	301.418	16.58	396,664,000.00	40,000	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	683.41820		0.68342	0.00000	0.00000	683.418	16.58	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	288.54300		0.28854	351.24420	0.35124	288.543	16.74	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	720.54300		0.72054	620.24420	0.62024	720.543	16.74	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	276.32020		0.27632	336.88710	0.33689	276.320	16.90	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	758.32020	0.75832	655.88710	0.65589	758.320	16.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	264.86770	0.26487	323.22930	0.32323	264.868	17.07	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	796.86770	0.79687	692.22930	0.69223	796.868	17.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	253.99820	0.25400	310.23830	0.31024	253.998	17.23	2,100,200.00	200	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	835.99820	0.83600	729.23830	0.72924	835.998	17.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	233.89320	0.23389	286.13180	0.28613	233.893	17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	915.89320	0.91589	805.13180	0.80513	915.893	17.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	231.99490	0.23199	283.85900	0.28386	231.995	17.60	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	923.99490	0.92399	812.85900	0.81286	923.995	17.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	224.59910	0.22460	274.99040	0.27499	224.599	17.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	956.59910	0.95660	843.99040	0.84399	956.599	17.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	191.89420	0.19189	235.63090	0.23563	191.894	18.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,123.89420	1.12389	1,004.63090	1.00463	1,123.894	18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	171.05480	0.17105	210.86410	0.21086	171.055	18.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,253.05480	1.25305	1,129.86410	1.12986	1,253.055	18.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	158.70270	0.15870	196.28290	0.19628	158.703	19.21	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,340.70270	1.34070	1,215.28290	1.21528	1,340.703	19.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	152.97580	0.15298	189.27120	0.18927	152.976	19.37	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,384.97580	1.38498	1,258.27120	1.25827	1,384.976	19.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	142.34370	0.14234	176.22750	0.17623	142.344	19.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,474.34370	1.47434	1,345.22750	1.34523	1,474.344	19.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	119.90470	0.11990	148.58860	0.14859	119.905	20.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,701.90470	1.70190	1,567.58860	1.56759	1,701.905	20.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	102.24720	0.10225	126.72540	0.12673	102.247	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,934.24720	1.93425	1,795.72540	1.79573	1,934.247	21.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	92.12550	0.09213	109.31960	0.10932	92.125	22.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,174.12550	2.17413	2,028.31960	2.02832	2,174.125	22.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	89.64640	0.08965	101.13030	0.10113	89.646	23.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,421.64640	2.42165	2,270.13030	2.27013	2,421.646	23.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	88.22010	0.08822	98.43250	0.09843	88.220	25.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,670.22010	2.67022	2,517.43250	2.51743	2,670.220	25.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	87.77900	0.08778	97.34100	0.09734	87.779	26.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,819.77900	2.81978	2,666.34100	2.66634	2,819.779	26.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	87.69230	0.08769	97.05280	0.09705	87.692	26.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,869.69230	2.86969	2,716.05280	2.71605	2,869.692	26.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	87.59910	0.08760	96.39900	0.09640	87.599	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	3,019.59910	3.01960	2,865.39900	2.86540	3,019.599	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	77.16930	0.07717	96.03000	0.09603	77.169	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	3,159.16930	3.15917	3,015.03000	3.01503	3,159.169	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	25.54970	0.02555	39.23850	0.03924	25.550	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,357.54970	4.35755	4,208.23850	4.20824	4,357.550	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	20.29730	0.02030	31.78980	0.03179	20.297	27.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,602.29730	4.60230	4,450.78980	4.45079	4,602.297	27.34	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			9.92090	9.92090	10.08400	10.08400		15.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	929.15050	0.92915	1,067.43980	1.06744	929.151	14.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	98.25050	0.09825	73.43980	0.07344	98.250	14.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	921.13220	0.92113	1,058.67320	1.05867	921.132	14.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	100.23220	0.10023	74.67320	0.07467	100.232	14.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	913.14420	0.91314	1,050.35420	1.05035	913.144	14.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	102.24420	0.10224	76.35420	0.07635	102.244	14.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.02080	10.02080	10.18460	10.18460		15.77	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	554.69040	0.55469	643.65740	0.64366	554.690	15.62	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	473.89040	0.47389	399.05740	0.39906	473.890	15.62	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	550.55240	0.55055	639.13160	0.63913	550.552	15.64	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	479.75240	0.47975	404.53160	0.40453	479.752	15.64	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	546.44700	0.54645	634.63750	0.63464	546.447	15.67	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	485.64700	0.48565	410.03750	0.41004	485.647	15.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future			10.04720		10.04720		10.21130	10.21130		15.95	1,105,192.00	110	19,963.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,652.00120		1.65200	1,805.09530	1.80510	1,652.001		15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	54.80120		0.05480	43.79530	0.04380	54.801		15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,479.83430		1.47983	1,630.03380	1.63003	1,479.834		15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	72.63430		0.07263	58.73380	0.05873	72.634		15.15	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,382.30960		1.38231	1,530.56110	1.53056	1,382.310		14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	85.10960		0.08511	69.26110	0.06926	85.110		14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,356.01980		1.35602	1,503.69990	1.50370	1,356.020		14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	88.81980		0.08882	72.39990	0.07240	88.820		14.89	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,167.72790		1.16773	1,310.68650	1.31069	1,167.728		14.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	120.52790		0.12053	99.38650	0.09939	120.528		14.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,013.56990		1.01357	1,142.21930	1.14222	1,013.570		14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	166.36990		0.16637	130.91930	0.13092	166.370		14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	756.02950		0.75603	867.91790	0.86792	756.029		14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	298.82950		0.29883	246.61790	0.24662	298.830		14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	750.65280		0.75065	861.52350	0.86152	750.653		14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	303.45280		0.30345	250.22350	0.25022	303.453		14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	745.31330		0.74531	855.16180	0.85516	745.313		14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	308.11330		0.30811	253.86180	0.25386	308.113		14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	674.39140		0.67439	772.67540	0.77268	674.391		15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	377.19140		0.37719	311.37540	0.31138	377.191		15.17	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	650.75430		0.65075	746.90750	0.74691	650.754		15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	403.55430		0.40355	335.60750	0.33561	403.554		15.30	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	576.67330		0.57667	665.96680	0.66597	576.673		15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	499.47330		0.49947	424.66680	0.42467	499.473		15.74	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	560.58990		0.56059	0.00000	0.00000	560.590		15.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	523.38990		0.52339	0.00000	0.00000	523.390		15.85	500,550.00	50	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	515.45840		0.51546	598.64100	0.59864	515.458		16.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	598.25840		0.59826	517.34100	0.51734	598.258		16.16	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	331.23590		0.33124	390.87060	0.39087	331.236		17.97	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	1,084.03590		1.08404	979.57060	0.97957	1,084.036		17.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	209.08010		0.20908	250.18620	0.25019	209.080		20.11	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,761.88010		1.76188	1,638.88620	1.63889	1,761.880		20.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	179.53550		0.17954	215.47340	0.21547	179.535		20.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	2,032.33550		2.03234	1,904.17340	1.90417	2,032.335		20.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	171.09570		0.17110	205.52200	0.20552	171.096		21.16	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	2,123.89570		2.12390	1,994.22200	1.99422	2,123.896		21.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	163.65310		0.16365	187.67560	0.18768	163.653		22.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,316.45310		2.31645	2,176.37560	2.17638	2,316.453		22.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	162.84570		0.16285	184.40550	0.18441	162.846		22.23	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,355.64570		2.35565	2,213.10550	2.21311	2,355.646		22.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	158.61780		0.15862	178.16050	0.17816	158.618		23.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,611.41780		2.61142	2,466.86050	2.46686	2,611.418		23.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	154.97130		0.15497	172.83780	0.17284	154.971		25.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	3,007.77130		3.00777	2,861.53780	2.86154	3,007.771		25.51	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.05450		10.05450	10.21870	10.21870			15.96	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,364.84900		1.36485	1,512.40520	1.51241	1,364.849		14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	90.34900		0.09035	73.70520	0.07371	90.349		14.88	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	524.51900		0.52452	608.12940	0.60813	524.519		16.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	600.01900		0.60002	519.42940	0.51943	600.019		16.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	167.88010		0.16788	190.00850	0.19001	167.880		22.20	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,353.38010		2.35338	2,211.30850	2.21131	2,353.380		22.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.15460		10.15460	10.32180	10.32180			16.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	694.75100		0.69475	793.02250	0.79302	694.751		15.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	530.15100		0.53015	461.22250	0.46122	530.151		15.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	690.61050		0.69061	788.54020	0.78854	690.611		15.81	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	536.01050		0.53601	466.74020	0.46674	536.011		15.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	686.49840	0.68650		784.08810	0.78409	686.498	15.84	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	541.89840	0.54190		472.28810	0.47229	541.898	15.84	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	567.88290	0.56788		656.23460	0.65623	567.883	16.62	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	743.28290	0.74328		664.43460	0.66443	743.283	16.62	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	235.30460	0.23530		281.51720	0.28152	235.305	20.77	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	2,150.70460	2.15070		2,029.71720	2.02972	2,150.705	20.77	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.19160	10.19160		10.35990	10.35990		16.28	129,433,320.00	12,700	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,326.48470	2.32648		2,491.00430	2.49100	2,326.485	16.18	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	34.88470	0.03488		31.10430	0.03110	34.885	16.18	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	1,859.80920	1.85981		2,017.63030	2.01763	1,859.809	15.31	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	68.20920	0.06821		57.73030	0.05773	68.209	15.31	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,425.92880	1.42593		1,575.49840	1.57550	1,425.929	14.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	134.32880	0.13433		115.59840	0.11560	134.329	14.76	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	774.39100	0.77439		879.04520	0.87905	774.391	15.51	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	482.79100	0.48279		419.14520	0.41915	482.791	15.51	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	620.96960	0.62097		713.83490	0.71383	620.970	16.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	719.36960	0.71937		643.93490	0.64393	719.370	16.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	617.47810	0.61748		710.13990	0.71014	617.478	16.51	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	725.87810	0.72588		650.23990	0.65024	725.878	16.51	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	614.01010	0.61401		706.46990	0.70647	614.010	16.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	732.41010	0.73241		656.56990	0.65657	732.410	16.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	435.41310	0.43541		508.81200	0.50881	435.413	18.03	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	1,193.81310	1.19381		1,098.91200	1.09891	1,193.813	18.03	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	256.84720	0.25685		306.68130	0.30668	256.847	20.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	2,165.24720	2.16525		2,046.78130	2.04678	2,165.247	20.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	231.97930	0.23198		267.31910	0.26732	231.979	22.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,640.37930	2.64038		2,507.41910	2.50742	2,640.379	22.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	223.20590	0.22321		255.98820	0.25599	223.206	24.84	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	3,181.60590	3.18161		3,046.08820	3.04609	3,181.606	24.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.33790	10.33790		10.51200	10.51200		16.80	0.00	0	6,415.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,391.47440	2.39147		2,558.98590	2.55899	2,391.474	16.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	53.57440	0.05357		46.98590	0.04699	53.574	16.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	1,979.65580	1.97966		2,140.00220	2.14000	1,979.656	15.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	91.75580	0.09176		78.00220	0.07800	91.756	15.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	1,936.04220	1.93604		2,095.65840	2.09566	1,936.042	15.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	98.14220	0.09814		83.65840	0.08366	98.142	15.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	1,892.77050	1.89277		2,051.63230	2.05163	1,892.770	15.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	104.87050	0.10487		89.63230	0.08963	104.870	15.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,105.46260	1.10546		1,230.85490	1.23085	1,105.463	15.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	367.56260	0.36756		318.85490	0.31885	367.563	15.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	899.70550	0.89971		1,007.88890	1.00789	899.706	15.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	561.80550	0.56181		495.88890	0.49589	561.806	15.98	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	562.59250	0.56259		645.29030	0.64529	562.593	18.11	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	1,224.69250	1.22469		1,133.29030	1.13329	1,224.693	18.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future			9.78090	9.78090		9.94260	9.94260		14.48	792,252.90	81	684.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Call	42,576.25700	0.42576		54,304.63010	0.54305	42,576.257	13.71	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Put	13,486.25700	0.13486		9,044.63010	0.09045	13,486.257	13.71	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Call	41,956.98340	0.41957		53,600.13200	0.53600	41,956.983	13.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Put	13,866.98340	0.13867		9,340.13200	0.09340	13,866.983	13.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.51	Call	41,344.18330	0.41344		52,901.63440	0.52902	41,344.183	13.76	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.51	Put	14,254.18330	0.14254		9,641.63440	0.09642	14,254.183	13.76	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Call	13,659.68650	0.13660		18,692.92110	0.18693	13,659.686	16.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.25	Put	60,569.68650	0.60570		49,432.92110	0.49433	60,569.687	16.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Call	11,903.14170	0.11903		16,326.17850	0.16326	11,903.142	16.94	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.35	Put	68,813.14170	0.68813		57,066.17850	0.57066	68,813.142	16.94	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	10.85	Call	6,398.66720	0.06399		8,789.79360	0.08790	6,398.667	19.30	0.00	0	0.00

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	10.85	Put	113,308.66720		1.13309	99,529.79360	0.99530		113,308.667	19.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			9.91800		9.91800	10.08100	10.08100			15.74	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	25,615.54980		0.25616	31,274.98400	0.31275		25,615.550	17.20	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	82,815.54980		0.82816	72,174.98400	0.72175		82,815.550	17.20	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	83,601.85880		0.83602	72,921.38500	0.72921		83,601.859	17.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	25,401.85880		0.25402	31,021.38500	0.31021		25,401.859	17.23	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	25,190.38510		0.25190	30,770.59380	0.30771		25,190.385	17.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	84,390.38510		0.84390	73,670.59380	0.73671		84,390.385	17.27	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.04720		10.04720	10.21130	10.21130				0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	64,280.00000		0.64280	47,870.00000	0.47870		64,280.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	65,280.00000		0.65280	48,870.00000	0.48870		65,280.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	66,280.00000		0.66280	49,870.00000	0.49870		66,280.000		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.70680		15.70680	15.86790	15.86790			14.01	39,722,497.20	2,529	26,120.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	927.22990		0.92723	1,069.97340	1.06997		927.230	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	110.42990		0.11043	92.07340	0.09207		110.430	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	919.19760		0.91920	1,061.63140	1.06163		919.198	13.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	112.39760		0.11240	93.73140	0.09373		112.398	13.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	911.55240		0.91155	1,053.31150	1.05331		911.552	13.25	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	114.75240		0.11475	95.41150	0.09541		114.752	13.25	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			15.91630		15.91630	16.07800	16.07800			14.64	6,366,520.00	400	4,586.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,093.57610		3.09358	3,251.89980	3.25190		3,093.576	17.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	27.27610		0.02728	23.89980	0.02390		27.276	17.35	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	2,947.24850		2.94725	3,105.15670	3.10516		2,947.248	16.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	30.94850		0.03095	27.15670	0.02716		30.948	16.97	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,757.16720		1.75717	1,912.42710	1.91243		1,757.167	13.78	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	90.86720		0.09087	84.42710	0.08443		90.867	13.78	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,720.45070		1.72045	1,875.57250	1.87557		1,720.451	13.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	94.15070		0.09415	87.57250	0.08757		94.151	13.68	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,711.29120		1.71129	1,866.37680	1.86638		1,711.291	13.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	94.99120		0.09499	88.37680	0.08838		94.991	13.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,702.73970		1.70274	1,857.18860	1.85719		1,702.740	13.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	96.43970		0.09644	89.18860	0.08919		96.440	13.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,544.25230		1.54425	1,684.16240	1.68416		1,544.252	13.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	127.95230		0.12795	106.16240	0.10616		127.952	13.69	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.11440		16.11440	16.27610	16.27610			15.07	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	860.02800		0.86003	952.72640	0.95273		860.028	15.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	785.62800		0.78563	716.62640	0.71663		785.628	15.00	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	855.75730		0.85576	948.21450	0.94821		855.757	15.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	791.35730		0.79136	722.11450	0.72211		791.357	15.01	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	797.11200		0.79711	727.62290	0.72762		797.112	15.02	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	851.51200		0.85151	943.72290	0.94372		851.512	15.02	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.33560		16.33560	16.50140	16.50140			15.37	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	817.09160		0.81709	898.91840	0.89892		817.092	15.97	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,321.49160		1.32149	1,237.51840	1.23752		1,321.492	15.97	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	813.95820		0.81396	895.55780	0.89556		813.958	15.99	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,328.35820		1.32836	1,244.15780	1.24416		1,328.358	15.99	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	810.83200		0.81083	892.20490	0.89220		810.832	16.00	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,335.23200		1.33523	1,250.80490	1.25080		1,335.232	16.00	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.09834		0.09834	0.10052	0.10052			16.42	2,458.40	25	14,325.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	867.40350		0.00867	1,071.01850	0.01071		867.404	14.70	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	33.80350		0.00034	19.21850	0.00019		33.803	14.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	237.19110		0.00237	350.46650	0.00350		237.191	16.42	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	403.59110		0.00404	298.66650	0.00299		403.591	16.42	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	60.60150		0.00061	101.99200	0.00102		60.601	19.97	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,227.00150		0.01227	1,050.19200	0.01050		1,227.001	19.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.09979		0.09979	0.10199	0.10199			17.43	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,079.14820		0.01079	1,270.78650	0.01271		1,079.148	15.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	100.24820		0.00100	71.38650	0.00071		100.248	15.87	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	475.52280		0.00476	598.97550	0.00599		475.523	17.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	496.62280		0.00497	399.57550	0.00400		496.623	17.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	215.83730		0.00216	284.96820	0.00285		215.837	20.21	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,236.93730		0.01237	1,085.56820	0.01086		1,236.937	20.21	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.25120		13.25120	13.27280	13.27280			13.82	30,676,528.00	2,315	82,225.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,056.53790		2.05654	2,079.65340	2.07965		2,056.538	16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	5.33790		0.00534	6.85340	0.00685		5.338	16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,815.32100		1.81532	1,838.93240	1.83893		1,815.321	15.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	7.12100		0.00712	9.13240	0.00913		7.121	15.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,765.77260		1.76577	1,789.50690	1.78951		1,765.773	14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	7.57260		0.00757	9.70690	0.00971		7.573	14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,716.25950		1.71626	1,740.12450	1.74012		1,716.260	14.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	8.05950		0.00806	10.32450	0.01032		8.060	14.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	36.75340		0.03675	42.52050	0.04252		36.753	12.68	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,037.95340		1.03795	1,065.32050	1.06532		1,037.953	12.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	824.20440		0.82420	852.76150	0.85276		824.204	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	73.00440		0.07300	79.96150	0.07996		73.004	12.77	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	744.57800		0.74458	773.30860	0.77331		744.578	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	93.37800		0.09338	100.50860	0.10051		93.378	12.81	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	120.03010		0.12003	126.18850	0.12619		120.030	12.96	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	671.23010		0.67123	698.98850	0.69899		671.230	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	636.28330		0.63628	664.14210	0.66414		636.283	13.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	135.08330		0.13508	141.34210	0.14134		135.083	13.04	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	569.95090		0.56995	597.87320	0.59787		569.951	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	168.75090		0.16875	175.07320	0.17507		168.751	13.19	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	274.16620		0.27417	279.79770	0.27980		274.166	13.58	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	425.36620		0.42537	452.59770	0.45260		425.366	13.58	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	375.96890		0.37597	402.58850	0.40259		375.969	13.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	324.76890		0.32477	329.78850	0.32979		324.769	13.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	143.34770		0.14335	163.86520	0.16387		143.348	15.81	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	892.14770		0.89215	891.06520	0.89107		892.148	15.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	1,019.53630		1.01954	1,017.38970	1.01739		1,019.536	16.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	120.73630		0.12074	140.18970	0.14019		120.736	16.24	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	69.69020		0.06969	85.98480	0.08598		69.690	17.66	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,468.49020		1.46849	1,463.18480	1.46318		1,468.490	17.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	32.07730		0.03208	45.23220	0.04523		32.077	19.25	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	2,130.87730		2.13088	2,122.43220	2.12243		2,130.877	19.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.44010		13.44010	13.46160	13.46160			14.48	1,478,411.00	110	22,876.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,101.37030		1.10137	1,132.04030	1.13204		1,101.370	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	151.27030		0.15127	160.44030	0.16044		151.270	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,093.68860		1.09369	1,124.35690	1.12436		1,093.689	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	153.58860		0.15359	162.75690	0.16276		153.589	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,086.03290		1.08603	1,116.69550	1.11670		1,086.033	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	155.93290		0.15593	165.09550	0.16510		155.933	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	981.66860		0.98167	1,012.13100	1.01213		981.669	13.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	191.56860		0.19157	200.53100	0.20053		191.569	13.41	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.61910		13.61910	13.64040	13.64040			14.91	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	800.79820		0.80080	804.65240	0.80465		800.798	15.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	629.89820		0.62990	655.05240	0.65505		629.898	15.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	626.34200		0.62634		651.49710	0.65150	626.342	15.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	807.24200		0.80724		811.09710	0.81110	807.242	15.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	622.80740		0.62281		647.95840	0.64796	622.807	15.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	813.70740		0.81371		817.55840	0.81756	813.707	15.27	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			13.82030		13.82030		13.84520	13.84520		15.24	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	659.06520		0.65907		698.29000	0.69829	659.065	16.04	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,178.76520		1.17877		1,193.09000	1.19309	1,178.765	16.04	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	656.09690		0.65610		695.31610	0.69532	656.097	16.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,185.79690		1.18580		1,200.11610	1.20012	1,185.797	16.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	653.14950		0.65315		692.35740	0.69236	653.149	16.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,192.84950		1.19285		1,207.15740	1.20716	1,192.849	16.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.02280		14.02280		14.05290	14.05290		15.71	14,022,800.00	1,000	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,109.48340		1.10948		1,146.61490	1.14661	1,109.483	15.25	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	776.68340		0.77668		783.71490	0.78371	776.683	15.25	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,105.16490		1.10516		1,142.35080	1.14235	1,105.165	15.26	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	782.36490		0.78236		789.45080	0.78945	782.365	15.26	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	788.07130		0.78807		795.21150	0.79521	788.071	15.28	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,100.87130		1.10087		1,138.11150	1.13811	1,100.871	15.28	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.48514		109.48514		108.22029	108.22029			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	1,504.86000		1.50486		2,769.71000	2.76971	1,504.860		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	1,514.86000		1.51486		2,779.71000	2.77971	1,514.860		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	1,524.86000		1.52486		2,789.71000	2.78971	1,524.860		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.14825		106.14825		104.97017	104.97017			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,841.75000		3.84175		5,019.83000	5.01983	3,841.750		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,851.75000		3.85175		5,029.83000	5.02983	3,851.750		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,861.75000		3.86175		5,039.83000	5.03983	3,861.750		0.00	0	0.00
2050	On 07/11/2013	Bond Future			108.02265		108.02265		108.01826	108.01826			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	1,967.35000		1.96735		1,971.74000	1.97174	1,967.350		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	1,977.35000		1.97735		1,981.74000	1.98174	1,977.350		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	1,987.35000		1.98735		1,991.74000	1.99174	1,987.350		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			411.64000		411.64000		408.05400	408.05400			0.00	0	0.00
AL37	On 06/02/2014	Index Future			417.04600		417.04600		413.41300	413.41300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			489.15400		489.15400		482.56400	482.56400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			495.57800		495.57800		488.90200	488.90200			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			438.99600		438.99600		433.23400	433.23400			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			444.76100		444.76100		438.92400	438.92400			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.21100		9.21100		9.23990	9.23990		11.82	9,211.00	1	8,134.00

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		8.30	Call	923.47910	0.92348	951.69200	0.95169	923.479	13.33	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		8.30	Put	12.47910	0.01248	11.79200	0.01179	12.479	13.33	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		8.60	Call	642.08610	0.64209	669.34260	0.66934	642.086	12.15	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		8.60	Put	31.08610	0.03109	29.44260	0.02944	31.086	12.15	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.30	Put	261.48900	0.26149	246.12060	0.24612	261.489	12.01	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.30	Call	172.48900	0.17249	186.02060	0.18602	172.489	12.01	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.46	Call	118.89500	0.11890	129.32480	0.12932	118.895	12.33	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.46	Put	367.89500	0.36789	349.42480	0.34942	367.895	12.33	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.47	Call	116.07680	0.11608	126.32650	0.12633	116.077	12.35	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.47	Put	375.07680	0.37508	356.42650	0.35643	375.077	12.35	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.48	Put	382.31790	0.38232	363.48960	0.36349	382.318	12.36	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.48	Call	113.31790	0.11332	123.38960	0.12339	113.318	12.36	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.60	Call	84.41090	0.08441	92.50510	0.09251	84.411	12.60	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		9.60	Put	473.41090	0.47341	452.60510	0.45261	473.411	12.60	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.30	Call	12.25950	0.01226	12.34350	0.01234	12.260	13.75	0.00	0	201.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.30	Put	1,101.25950	1.10126	1,072.44350	1.07244	1,101.259	13.75	0.00	0	0.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.60	Call	8.02590	0.00803	8.21350	0.00821	8.026	15.30	0.00	0	100.00
AU\$ / R	On	13/12/2013			Foreign Exchange Future		10.60	Put	1,397.02590	1.39703	1,368.31350	1.36831	1,397.026	15.30	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future				9.28400	9.28400	9.31140	9.31140		12.02	0.00	0	3,939.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.49	Call	230.03420	0.23003	241.73570	0.24174	230.034	12.31	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.49	Put	436.03420	0.43603	420.33570	0.42034	436.034	12.31	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.50	Call	226.60500	0.22660	238.16480	0.23816	226.605	12.32	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.50	Put	442.60500	0.44261	426.76480	0.42676	442.605	12.32	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.51	Call	223.22020	0.22322	234.63900	0.23464	223.220	12.34	0.00	0	0.00
AU\$ / R	On	17/03/2014			Foreign Exchange Future		9.51	Put	449.22020	0.44922	433.23900	0.43324	449.220	12.34	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future				9.35200	9.35200	9.37980	9.37980		12.18	0.00	0	50.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.89	Call	206.49920	0.20650	215.30700	0.21531	206.499	12.87	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.89	Put	744.49920	0.74450	725.50700	0.72551	744.499	12.87	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.90	Put	752.09020	0.75209	733.00880	0.73301	752.090	12.88	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.90	Call	204.09020	0.20409	212.80880	0.21281	204.090	12.88	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.91	Call	201.70590	0.20171	210.33880	0.21034	201.706	12.90	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future		9.91	Put	759.70590	0.75971	740.53880	0.74054	759.706	12.90	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future				9.42850	9.42850	9.45520	9.45520		12.35	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.54	Call	414.47900	0.41448	427.69320	0.42769	414.479	12.45	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.54	Put	525.97900	0.52598	512.49320	0.51249	525.979	12.45	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.55	Call	410.54490	0.41054	423.65970	0.42366	410.545	12.46	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.55	Put	532.04490	0.53204	518.45970	0.51846	532.045	12.46	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.56	Call	406.64750	0.40665	419.66320	0.41966	406.648	12.47	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future		9.56	Put	538.14750	0.53815	524.46320	0.52446	538.148	12.47	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future				9.54840	9.54840	9.61750	9.61750		13.18	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.94	Call	119.05800	0.11906	151.08060	0.15108	119.058	14.45	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.94	Put	510.65800	0.51066	473.58060	0.47358	510.658	14.45	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.95	Call	116.89160	0.11689	148.51520	0.14852	116.892	14.49	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.95	Put	518.49160	0.51849	481.01520	0.48102	518.492	14.49	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.96	Call	114.76290	0.11476	145.99230	0.14599	114.763	14.52	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future		9.96	Put	526.36290	0.52636	488.49230	0.48849	526.363	14.52	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future				9.65980	9.65980	9.72860	9.72860		13.60	0.00	0	50.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.94	Call	267.26590	0.26727	303.62330	0.30362	267.266	14.31	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.94	Put	547.46590	0.54747	515.02330	0.51502	547.466	14.31	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.95	Call	264.24020	0.26424	300.35920	0.30036	264.240	14.33	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.95	Put	554.44020	0.55444	521.75920	0.52176	554.440	14.33	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.96	Call	261.24910	0.26125	297.13060	0.29713	261.249	14.36	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future		9.96	Put	561.44910	0.56145	528.53060	0.52853	561.449	14.36	0.00	0	0.00
CF CANDO CADP	On	13/12/2013			Can-Do Future				83.49140	83.49140	-3.09220	-3.09220			0.00	0	2,274.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CADR	On 13/12/2013	Can-Do Future			265.60460		265.60460		337.37420	337.37420			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			246.42380		246.42380		328.35610	328.35610			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			129.07450		129.07450		142.43360	142.43360			0.00	0	1,600.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			0.92960		0.92960		2.00710	2.00710			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			0.00000		0.00000		0.00010	0.00010			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			46.57860		46.57860		65.89640	65.89640			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			0.27860		0.27860		2.06130	2.06130			0.00	0	12,000.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			39.03400		39.03400		135.19950	135.19950			0.00	0	10,000.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.75290		10.75290		10.75090	10.75090		14.56	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	286.01320		0.28601		294.81810	0.29482	286.013	14.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	323.11320		0.32311		333.91810	0.33392	323.113	14.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	281.97600		0.28198		290.80470	0.29080	281.976	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	329.07600		0.32908		339.90470	0.33990	329.076	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	277.98820		0.27799		286.84310	0.28684	277.988	14.73	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	335.08820		0.33509		345.94310	0.34594	335.088	14.73	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			10.91380		10.91380		10.91140	10.91140		15.20	0.00	0	75.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	333.83470		0.33383		342.43210	0.34243	333.835	16.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	710.03470		0.71003		721.03210	0.72103	710.035	16.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	330.93410		0.33093		339.54400	0.33954	330.934	16.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	717.13410		0.71713		728.14400	0.72814	717.134	16.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	328.06010		0.32806		336.68500	0.33669	328.060	16.16	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	724.26010		0.72426		735.28500	0.73528	724.260	16.16	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.59640		1.59640		1.62190	1.62190		14.10	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	253.12320		0.02531		353.00570	0.03530	253.123	15.16	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	789.12320		0.07891		634.00570	0.06340	789.123	15.16	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	229.05300		0.02291		321.33150	0.03213	229.053	15.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	865.05300		0.08651		702.33150	0.07023	865.053	15.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	207.30980		0.02073		292.42840	0.02924	207.310	15.59	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	943.30980		0.09433		773.42840	0.07734	943.310	15.59	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.61180		1.61180		1.63680	1.63680		14.65	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	409.64750		0.04096		504.97710	0.05050	409.648	15.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	1,191.64750		0.11916		1,036.97710	0.10370	1,191.648	15.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	384.99400		0.03850		476.30260	0.04763	384.994	16.10	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,266.99400		0.12670		1,108.30260	0.11083	1,266.994	16.10	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	362.87730		0.03629		449.35950	0.04494	362.877	16.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,344.87730		0.13449		1,181.35950	0.11814	1,344.877	16.27	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.41145		109.41145		109.40684	109.40684			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	578.55000		0.57855		583.16000	0.58316	578.550		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	588.55000		0.58855		593.16000	0.59316	588.550		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	110.01	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	598.55000		0.59855		603.16000	0.60316	598.550		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			9.34637		84.65375		9.52171	83.30371			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	7,110.49000		7.11049		8,460.53000	8.46053	7,110.490		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	7,022.21000		7.02221		8,372.25000	8.37225	7,022.210		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	6,934.06000		6.93406		8,284.10000	8.28410	6,934.060		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.45722		85.76556		9.63839	84.39768			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	629.39000		0.62939		0.00000	0.00000	629.390		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000		738.49000	0.73849	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	704.92000		0.70492		0.00000	0.00000	704.920		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000		662.96000	0.66296	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	780.34000		0.78034		0.00000	0.00000	780.340		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		587.54000	0.58754	0.000		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			438.28700		438.28700		432.57500	432.57500			0.00	0	123.00
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	77,030.00000		7.70300		134,150.00000	13.41500	77,030.000		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	77,130.00000		7.71300		134,250.00000	13.42500	77,130.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	77,230.00000		7.72300		134,350.00000	13.43500	77,230.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			444.04300		444.04300		438.25600	438.25600			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	40,530.00000		4.05300		0.00000	0.00000	40,530.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		17,340.00000	1.73400	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	40,430.00000		4.04300		0.00000	0.00000	40,430.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		17,440.00000	1.74400	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	40,330.00000		4.03300		0.00000	0.00000	40,330.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		17,540.00000	1.75400	0.000		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			196.24200		196.24200		194.11300	194.11300			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			198.84300		198.84300		196.68600	196.68600			0.00	0	174.00
ILBI	On 07/11/2013	Index Future			525.58800		525.58800		525.56800	525.56800			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			532.68400		532.68400		532.66500	532.66500			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.16000		94.84000		5.17000	94.83000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.18000		94.82000		5.20000	94.80000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.26000		94.74000		5.28000	94.72000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.30000		94.70000		5.31000	94.69000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.42000		94.58000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.49000		94.51000		5.48000	94.52000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.78000		94.22000		5.87000	94.13000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.01000		93.99000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.27000		93.73000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.56000		93.44000		6.74000	93.26000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.84000		93.16000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.13000		92.87000		7.30000	7.30000			0.00	0	0.00
NEW CAN-DO CONTRACT	On 25/09/2013	Can-Do Future			1,204.92960		1,204.92960		2,700.00000	2,700.00000			540,000.00	20	20.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.17500		8.17500		8.13700	8.13700		9.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	170.10300		0.17010		154.90540	0.15491	170.103	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	135.10300		0.13510		157.90540	0.15791	135.103	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	164.85880		0.16486		150.08400	0.15008	164.859	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	139.85880		0.13986		163.08400	0.16308	139.859	9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	159.72100		0.15972		146.05390	0.14605	159.721	9.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	144.72100		0.14472		169.05390	0.16905	144.721	9.67	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.23420		8.23420		8.19440	8.19440		11.92	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	321.20480		0.32120		305.95760	0.30596	321.205	11.87	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	227.00480		0.22700		251.55760	0.25156	227.005	11.87	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	315.93940		0.31594		300.96620	0.30097	315.939	11.88	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	231.73940		0.23174		256.56620	0.25657	231.739	11.88	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	310.73310		0.31073		296.03270	0.29603	310.733	11.88	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	236.53310		0.23653		261.63270	0.26163	236.533	11.88	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			10.28650		10.28650	0.09717	10.06790	10.06790		15.38	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	7,174.85800		0.71749	0.09717	5,631.17340	0.56312	7,174.858	17.64	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,209.85800		0.12099	0.09717	1,852.17340	0.18522	1,209.858	17.64	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	7,093.83410		0.70938	0.09717	5,558.75660	0.55588	7,093.834	17.59	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	1,228.83410		0.12288	0.09717	1,879.75660	0.18798	1,228.834	17.59	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	7,013.09120		0.70131	0.09717	5,486.70310	0.54867	7,013.091	17.55	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	1,248.09120		0.12481	0.09717	1,907.70310	0.19077	1,248.091	17.55	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.57066		102.72738		7.80244	101.20280			15,203,652.24	148	11,754.00
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	7,514.75000		7.51475		9,039.33000	9.03933	7,514.750		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	7,442.02000		7.44202		8,966.60000	8.96660	7,442.020		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	7,369.34000		7.36934		8,893.92000	8.89392	7,369.340		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.66124		104.07653		7.90252	102.53190			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	1,147.32000		1.14732		0.00000	0.00000	1,147.320		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		397.31000	0.39731	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	1,211.00000		1.21100		0.00000	0.00000	1,211.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		333.63000	0.33363	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,274.64000		1.27464		0.00000	0.00000	1,274.640		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		269.99000	0.26999	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.96434		115.09002		6.11830	114.80306		3.02	125,448,121.80	1,090	29,411.00
R157	On 07/11/2013	Bond Future	5.59	Call	226.06000		0.22606		157.37000	0.15737	226.060	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	927.86000		0.92786		1,146.13000	1.14613	927.860	2.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	231.64000		0.23164		161.60000	0.16160	231.640	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	914.62000		0.91462	1,131.54000	1.13154	914.620	2.97	0.00	0	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	237.32000		0.23732	165.92000	0.16592	237.320	2.97	0.00	0	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	901.48000		0.90148	1,117.04000	1.11704	901.480	2.97	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future			6.08963	116.60155		6.27107	116.31073			2.84	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	498.00000		0.49800	402.51000	0.40251	498.000	2.80	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,223.20000		1.22320	1,418.53000	1.41853	1,223.200	2.80	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	504.09000		0.50409	407.74000	0.40774	504.090	2.80	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,213.09000		1.21309	1,407.56000	1.40756	1,213.090	2.80	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	510.21000		0.51021	413.01000	0.41301	510.210	2.80	0.00	0	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,203.02000		1.20302	1,396.64000	1.39664	1,203.020	2.80	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future			6.20542	111.38239		6.42364	111.08791			2.55	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	360.09000		0.36009	288.45000	0.28845	360.090	2.49	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,745.26000		1.74526	1,968.10000	1.96810	1,745.260	2.49	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,735.13000		1.73513	1,957.40000	1.95740	1,735.130	2.49	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	363.72000		0.36372	291.51000	0.29151	363.720	2.49	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	367.38000		0.36738	294.60000	0.29460	367.380	2.49	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,725.03000		1.72503	1,946.73000	1.94673	1,725.030	2.49	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future			6.33869	112.93171		6.61071	112.63333			2.28	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,198.73000		1.19873	1,035.48000	1.03548	1,198.730	2.28	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	758.96000		0.75896	894.09000	0.89409	758.960	2.28	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,204.95000		1.20495	1,041.16000	1.04116	1,204.950	2.28	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	754.26000		0.75426	888.85000	0.88885	754.260	2.28	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,211.60000		1.21160	1,047.28000	1.04728	1,211.600	2.28	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	749.99000		0.74999	884.05000	0.88405	749.990	2.28	0.00	0	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			7.94504	124.68944		8.19161	122.45412			14.98	404,866,611.68	3,247	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	55.80000		0.05580	23.04000	0.02304	55.800	14.67	0.00	0	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,411.85000		14.41185	16,614.41000	16.61441	14,411.850	14.67	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	137.86000		0.13786	61.79000	0.06179	137.860	14.67	0.00	0	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,847.50000		11.84750	14,006.75000	14.00675	11,847.500	14.67	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,970.77000		2.97077	1,936.02000	1.93602	2,970.770	14.91	0.00	0	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,467.43000		2.46743	3,668.00000	3.66800	2,467.430	14.91	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,682.87000		3.68287	2,482.46000	2.48246	3,682.870	14.95	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,910.60000		1.91060	2,945.51000	2.94551	1,910.600	14.95	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,874.72000		1.87472	2,897.90000	2.89790	1,874.720	14.95	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,736.91000		3.73691	2,524.77000	2.52477	3,736.910	14.95	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,791.34000		3.79134	2,567.50000	2.56750	3,791.340	14.96	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,839.33000		1.83933	2,850.81000	2.85081	1,839.330	14.96	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,298.58000		4.29858	2,970.82000	2.97082	4,298.580	14.98	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,542.43000		1.54243	2,449.99000	2.44999	1,542.430	14.98	0.00	0	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	915.51000		0.91551	1,558.16000	1.55816	915.510	15.11	0.00	0	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,865.58000		5.86558	4,272.91000	4.27291	5,865.580	15.11	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,600.53000		7.60053	5,791.43000	5.79143	7,600.530	15.24	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	513.66000		0.51366	939.88000	0.93988	513.660	15.24	0.00	0	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,440.22000		9.44022	7,469.61000	7.46961	9,440.220	15.36	0.00	0	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	271.98000		0.27198	536.69000	0.53669	271.980	15.36	0.00	0	0	1,200.00
R186	On 06/02/2014	Bond Future			8.03254	121.03763		8.28800	118.77280			15.07	1,210,376.30	10	115.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,301.91000		3.30191	2,443.28000	2.44328	3,301.910	14.93	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,971.05000		5.97105	7,377.25000	7.37725	5,971.050	14.93	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,338.95000		3.33895	2,473.29000	2.47329	3,338.950	14.93	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.75	Put	5,915.49000		5.91549	7,314.66000	7.31466		5,915.490	14.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,376.24000		3.37624	2,503.54000	2.50354		3,376.240	14.93	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,860.27000		5.86027	7,252.40000	7.25240		5,860.270	14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.11817		122.68839	8.38292	120.39301			14.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,294.84000		2.29484	1,727.05000	1.72705		2,294.840	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,829.96000		11.82996	13,557.55000	13.55755		11,829.960	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,318.43000		2.31843	1,746.00000	1.74600		2,318.430	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,755.81000		11.75581	13,478.76000	13.47876		11,755.810	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,681.93000		11.68193	13,400.22000	13.40022		11,681.930	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,342.18000		2.34218	1,765.09000	1.76509		2,342.180	14.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.20306		119.10314	8.47749	116.77612			14.72	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,900.28000		6.90028	5,706.81000	5.70681		6,900.280	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,156.07000		6.15607	7,289.62000	7.28962		6,156.070	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,943.05000		6.94305	5,744.74000	5.74474		6,943.050	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,113.66000		6.11366	7,242.37000	7.24237		6,113.660	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,985.95000		6.98595	5,782.80000	5.78280		6,985.950	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,071.46000		6.07146	7,195.33000	7.19533		6,071.460	14.67	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/11/2013	Bond Future			278.31953		278.31953	275.83722	275.83722				14,194,296.03	51	2,049.00
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	1,670.47000		1.67047	4,152.78000	4.15278		1,670.470		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	1,680.47000		1.68047	4,162.78000	4.16278		1,680.470		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	1,690.47000		1.69047	4,172.78000	4.17278		1,690.470		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			5.09370		107.31946	5.25118	107.14724			1.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	155.74000		0.15574	108.95000	0.10895		155.740	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	489.06000		0.48906	614.49000	0.61449		489.060	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	159.47000		0.15947	111.81000	0.11181		159.470	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	481.79000		0.48179	606.35000	0.60635		481.790	1.86	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	163.26000		0.16326	114.73000	0.11473		163.260	1.87	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	474.58000		0.47458	598.27000	0.59827		474.580	1.87	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.03104		104.32108	5.23638	104.14651			1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	506.69000		0.50669	414.45000	0.41445		506.690	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	329.05000		0.32905	411.38000	0.41138		329.050	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	511.77000		0.51177	418.96000	0.41896		511.770	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	325.64000		0.32564	407.40000	0.40740		325.640	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	516.87000		0.51687	423.50000	0.42350		516.870	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	322.25000		0.32225	403.45000	0.40345		322.250	1.60	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.83463		105.74386	5.12680	105.56719			1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	398.28000		0.39828	320.06000	0.32006		398.280	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	455.61000		0.45561	554.06000	0.55406		455.610	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	452.44000		0.45244	550.50000	0.55050		452.440	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	401.17000		0.40117	322.56000	0.32256		401.170	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	404.08000		0.40408	325.07000	0.32507		404.080	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	449.29000		0.44929	546.95000	0.54695		449.290	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.25543		102.80487	4.74869	102.62593			0.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.29	Call	569.35000	0.56935		457.40000	0.45740		569.350	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	194.74000	0.19474		261.73000	0.26173		194.740	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	571.75000	0.57175		459.52000	0.45952		571.750	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	193.53000	0.19353		260.24000	0.26024		193.530	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	574.15000	0.57415		461.63000	0.46163		574.150	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	192.33000	0.19233		258.75000	0.25875		192.330	0.91	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			205.97944	205.97944		202.61820	202.61820				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	3,010.56000	3.01056		6,371.80000	6.37180		3,010.560		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	3,020.56000	3.02056		6,381.80000	6.38180		3,020.560		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	3,030.56000	3.03056		6,391.80000	6.39180		3,030.560		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.72747	106.38467		6.93306	105.68038			5.45	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	39.07000	0.03907		17.32000	0.01732		39.070	5.32	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,611.60000	3.61160		4,294.14000	4.29414		3,611.600	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	111.40000	0.11140		54.96000	0.05496		111.400	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,686.16000	2.68616		3,334.01000	3.33401		2,686.160	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	115.28000	0.11528		57.09000	0.05709		115.280	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,654.61000	2.65461		3,300.71000	3.30071		2,654.610	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	119.35000	0.11935		59.34000	0.05934		119.350	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,623.27000	2.62327		3,267.55000	3.26755		2,623.270	5.32	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,155.15000	104.15515		103,450.86000	103.45086		104,155.150	5.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000		0.00000	0.00000		0.000	5.64	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.84743	107.78188		7.07000	107.06826			5.03	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	342.99000	0.34299		228.28000	0.22828		342.990	4.91	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,282.34000	3.28234		3,881.25000	3.88125		3,282.340	4.91	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	479.29000	0.47929		328.40000	0.32840		479.290	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,787.94000	2.78794		3,350.67000	3.35067		2,787.940	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	487.45000	0.48745		334.50000	0.33450		487.450	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,763.03000	2.76303		3,323.70000	3.32370		2,763.030	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	495.72000	0.49572		340.68000	0.34068		495.720	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,738.24000	2.73824		3,296.82000	3.29682		2,738.240	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,322.61000	1.32261		998.37000	0.99837		1,322.610	5.01	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,346.54000	1.34654		1,735.92000	1.73592		1,346.540	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.96097	105.09037		7.20264	104.36731			4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	401.05000	0.40105		285.42000	0.28542		401.050	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,151.19000	4.15119		4,758.62000	4.75862		4,151.190	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	406.58000	0.40658		289.63000	0.28963		406.580	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,125.34000	4.12534		4,731.45000	4.73145		4,125.340	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	412.17000	0.41217		293.88000	0.29388		412.170	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,099.55000	4.09955		4,704.32000	4.70432		4,099.550	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,458.33000	1.45833		1,145.55000	1.14555		1,458.330	4.89	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,822.61000	1.82261		2,232.89000	2.23289		1,822.610	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,381.85000	2.38185		1,952.60000	1.95260		2,381.850	4.96	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,072.90000	1.07290		1,366.71000	1.36671		1,072.900	4.96	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.07969	106.55184		7.34360	105.81888			4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,542.23000	1.54223		1,236.93000	1.23693		1,542.230	4.64	0.00	0	30.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	6.84	Put	2,213.56000		2.21356	2,641.22000	2.64122	2,213.560	4.64	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Call	2,176.45000		2.17645	1,792.83000	1.79283	2,176.450	4.70	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.29	Put	1,591.83000		1.59183	1,941.17000	1.94117	1,591.830	4.70	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Call	2,192.25000		2.19225	1,806.91000	1.80691	2,192.250	4.70	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.30	Put	1,579.93000		1.57993	1,927.55000	1.92755	1,579.930	4.70	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Call	2,208.11000		2.20811	1,821.05000	1.82105	2,208.110	4.70	0.00	0	0.00	
R203	On 07/08/2014	Bond Future	7.31	Put	1,568.11000		1.56811	1,914.01000	1.91401	1,568.110	4.70	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			8.87605		98.70686	9.08641	96.74525			0.00	0	1,650.00	
R2037	On 07/11/2013	Bond Future	9.41	Call	4,855.69000		4.85569	2,894.08000	2.89408	4,855.690	0.00	0	0	0.00	
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Call	4,942.83000		4.94283	2,981.22000	2.98122	4,942.830	0.00	0	0	0.00	
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Call	5,029.83000		5.02983	3,068.22000	3.06822	5,029.830	0.00	0	0	0.00	
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 06/02/2014	Bond Future			8.96625		95.74644	9.18322	93.75901			0.00	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Call	3,645.43000		3.64543	1,658.00000	1.65800	3,645.430	0.00	0	0	0.00	
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Call	3,732.86000		3.73286	1,745.43000	1.74543	3,732.860	0.00	0	0	0.00	
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Call	3,820.15000		3.82015	1,832.72000	1.83272	3,820.150	0.00	0	0	0.00	
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 08/05/2014	Bond Future			9.05606		97.05260	9.27980	95.03831			0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Call	2,806.90000		2.80690	792.61000	0.79261	2,806.900	0.00	0	0	0.00	
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R2037	On 08/05/2014	Bond Future	9.38	Call	2,894.10000		2.89410	879.81000	0.87981	2,894.100	0.00	0	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Call	2,981.16000		2.98116	966.87000	0.96687	2,981.160	0.00	0	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00	
R204	On 07/11/2013	Bond Future			6.92498		107.69464	7.13374	106.78945			7.23	0	30,198.00	
R204	On 07/11/2013	Bond Future	6.29	Call	237.07000		0.23707	126.93000	0.12693	237.070	7.07	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.29	Put	3,050.40000		3.05040	3,845.45000	3.84545	3,050.400	7.07	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	244.39000		0.24439	131.32000	0.13132	244.390	7.07	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	3,012.70000		3.01270	3,804.82000	3.80482	3,012.700	7.07	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	251.90000		0.25190	135.84000	0.13584	251.900	7.07	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	2,975.21000		2.97521	3,764.34000	3.76434	2,975.210	7.07	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	1,300.78000		1.30078	870.73000	0.87073	1,300.780	7.19	0.00	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	974.38000		0.97438	1,449.52000	1.44952	974.380	7.19	0.00	0	1,270.00	
R204	On 06/02/2014	Bond Future			7.02601		105.07899	7.24795	104.16187			7.17	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Call	808.45000		0.80845	578.80000	0.57880	808.450	7.03	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	3,492.44000		3.49244	4,179.91000	4.17991	3,492.440	7.03	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	820.70000		0.82070	588.34000	0.58834	820.700	7.03	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	3,461.84000		3.46184	4,146.60000	4.14660	3,461.840	7.03	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	833.08000		0.83308	597.98000	0.59798	833.080	7.04	0.00	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	3,431.39000		3.43139	4,113.41000	4.11341	3,431.390	7.04	0.00	0	0.00	
R204	On 08/05/2014	Bond Future			7.12620		106.51206	7.36276	105.58271			6.95	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	775.56000		0.77556	582.10000	0.58210	775.560	6.81	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	5,177.37000		5.17737	5,913.26000	5.91326	5,177.370	6.81	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	784.72000		0.78472	589.41000	0.58941	784.720	6.81	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	5,144.98000		5.14498	5,879.02000	5.87902	5,144.980	6.81	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	793.96000		0.79396	596.79000	0.59679	793.960	6.81	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	5,112.68000		5.11268	5,844.86000	5.84486	5,112.680	6.81	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future			7.22882		103.96166		7.48164	103.01954		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,050.98000		3.05098		2,554.05000	2.55405	3,050.980	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,263.30000		2.26330		2,708.49000	2.70849	2,263.300	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,071.63000		3.07163		2,572.60000	2.57260	3,071.630	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,246.84000		2.24684		2,689.93000	2.68993	2,246.840	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,092.36000		3.09236		2,591.23000	2.59123	3,092.360	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,230.47000		2.23047		2,671.46000	2.67146	2,230.470	6.80	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			7.22917		102.45178		7.45741	101.33759		9.47	667,678,250.26	6,517	21,305.00
R207	On 07/11/2013	Bond Future	6.69	Call	454.40000		0.45440		257.60000	0.25760	454.400	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,147.96000		3.14796		4,065.35000	4.06535	3,147.960	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	465.80000		0.46580		264.87000	0.26487	465.800	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,108.60000		3.10860		4,021.86000	4.02186	3,108.600	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	477.42000		0.47742		272.29000	0.27229	477.420	9.30	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,069.50000		3.06950		3,978.56000	3.97856	3,069.500	9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.32901		100.15819		7.56945	99.02932		9.29	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,006.64000		1.00664		720.91000	0.72091	1,006.640	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,330.18000		4.33018		5,173.32000	5.17332	4,330.180	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,020.53000		1.02053		731.71000	0.73171	1,020.530	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,294.87000		4.29487		5,134.92000	5.13492	4,294.870	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,034.56000		1.03456		742.63000	0.74263	1,034.560	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,259.74000		4.25974		5,096.68000	5.09668	4,259.740	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.43062		101.52425		7.68434	100.38024		9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	927.26000		0.92726		696.79000	0.69679	927.260	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,761.14000		6.76114		7,674.68000	7.67468	6,761.140	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	937.38000		0.93738		704.86000	0.70486	937.380	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,722.60000		6.72260		7,634.09000	7.63409	6,722.600	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	947.58000		0.94758		713.01000	0.71301	947.580	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,684.16000		6.68416		7,593.60000	7.59360	6,684.160	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.53442		99.29558		7.80273	98.13586		9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,736.02000		3.73602		3,136.41000	3.13641	3,736.020	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,061.52000		3.06152		3,621.63000	3.62163	3,061.520	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,759.01000		3.75901		3,157.05000	3.15705	3,759.010	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,041.35000		3.04135		3,599.11000	3.59911	3,041.350	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,782.07000		3.78207		3,177.76000	3.17776	3,782.070	9.14	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,021.27000		3.02127		3,576.68000	3.57668	3,021.270	9.14	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.34103		97.46389		7.57849	96.16698		10.51	832,926,403.94	8,546	10,081.00
R208	On 07/11/2013	Bond Future	6.79	Call	431.33000		0.43133		225.95000	0.22595	431.330	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,525.45000		3.52545		4,616.98000	4.61698	3,525.450	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	443.07000		0.44307		232.93000	0.23293	443.070	10.34	0.00	0	0.00

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 07/11/2013	Bond Future	6.80	Put	3,479.96000		3.47996		4,566.73000	4.56673	3,479.960	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	455.05000		0.45505		240.08000	0.24008	455.050	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,434.76000		3.43476		4,516.70000	4.51670	3,434.760	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,966.10000		1.96610		1,292.09000	1.29209	1,966.100	10.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,095.48000		1.09548		1,718.38000	1.71838	1,095.480	10.51	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.43308		98.74390		7.68149	97.42989		10.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,031.85000		1.03185		714.11000	0.71411	1,031.850	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,817.84000		4.81784		5,814.11000	5.81411	4,817.840	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,046.53000		1.04653		725.17000	0.72517	1,046.530	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,776.61000		4.77661		5,769.26000	5.76926	4,776.610	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,061.77000		1.06177		736.71000	0.73671	1,061.770	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,735.98000		4.73598		5,724.93000	5.72493	4,735.980	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.52181		96.69373		7.78190	95.36202		10.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	882.58000		0.88258		636.93000	0.63693	882.580	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,510.50000		7.51050		8,596.56000	8.59656	7,510.500	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	893.25000		0.89325		645.16000	0.64516	893.250	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,465.16000		7.46516		8,548.78000	8.54878	7,465.160	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,419.94000		7.41994		8,501.10000	8.50110	7,419.940	9.92	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	904.02000		0.90402		653.47000	0.65347	904.020	9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.61102		98.03837		7.88363	96.68839		9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	4,045.96000		4.04596		3,338.93000	3.33893	4,045.960	9.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,156.99000		3.15699		3,799.94000	3.79994	3,156.990	9.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	4,073.19000		4.07319		3,363.21000	3.36321	4,073.190	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,134.85000		3.13485		3,774.85000	3.77485	3,134.850	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	4,100.51000		4.10051		3,387.57000	3.38757	4,100.510	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,112.84000		3.11284		3,749.88000	3.74988	3,112.840	9.81	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.71203		76.65669		8.91687	75.06224		22.20	0.00	0	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,239.77000		2.23977		1,572.48000	1.57248	2,239.770	22.06	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,733.13000		2.73313		3,660.29000	3.66029	2,733.130	22.06	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,786.18000		2.78618		2,006.83000	2.00683	2,786.180	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,173.04000		2.17304		2,988.14000	2.98814	2,173.040	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,827.68000		2.82768		2,040.33000	2.04033	2,827.680	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,136.46000		2.13646		2,943.56000	2.94356	2,136.460	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,100.33000		2.10033		2,899.43000	2.89943	2,100.330	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,869.51000		2.86951		2,074.16000	2.07416	2,869.510	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,999.11000		4.99911		3,875.68000	3.87568	4,999.110	22.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	921.32000		0.92132		1,392.34000	1.39234	921.320	22.35	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,826.86000		5.82686		4,610.38000	4.61038	5,826.860	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	673.35000		0.67335		1,051.32000	1.05132	673.350	22.44	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,397.85000		6.39785		5,126.19000	5.12619	6,397.850	22.50	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	541.31000		0.54131		864.10000	0.86410	541.310	22.50	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,572.41000		7.57241		6,207.47000	6.20747	7,572.410	22.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	342.75000		0.34275		572.26000	0.57226	342.750	22.63	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.79426		77.66343		9.00508	76.04801		21.70	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,245.44000		3.24544		2,582.59000	2.58259	3,245.440	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,267.97000		5.26797		6,220.54000	6.22054	5,267.970	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,278.58000		3.27858		2,610.90000	2.61090	3,278.580	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,219.98000		5.21998		6,167.72000	6.16772	5,219.980	21.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.56	Call	3,311.91000		3.31191		2,639.39000	2.63939	3,311.910	21.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,172.32000		5.17232		6,115.22000	6.11522	5,172.320	21.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.87372		75.57740		9.09066	73.94012		21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,823.02000		10.82302		12,024.63000	12.02463	10,823.020	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,188.36000		2.18836		1,752.69000	1.75269	2,188.360	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,209.91000		2.20991		1,770.87000	1.77087	2,209.910	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,753.91000		10.75391		11,952.15000	11.95215	10,753.910	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,231.61000		2.23161		1,789.17000	1.78917	2,231.610	21.55	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,685.09000		10.68509		11,879.93000	11.87993	10,685.090	21.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.95227		76.62857		9.17551	74.96860		21.52	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,455.70000		6.45570		5,575.93000	5.57593	6,455.700	21.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,796.40000		5.79640		6,576.60000	6.57660	5,796.400	21.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,492.48000		6.49248		5,609.49000	5.60949	6,492.480	21.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,758.60000		5.75860		6,535.58000	6.53558	5,758.600	21.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,529.35000		6.52935		5,643.13000	5.64313	6,529.350	21.45	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,721.01000		5.72101		6,494.76000	6.49476	5,721.010	21.45	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			158.16371		158.16371		155.02095	155.02095			0.00	0	1,449.00
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	1,826.29000		1.82629		4,969.05000	4.96905	1,826.290		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	1,836.29000		1.83629		4,979.05000	4.97905	1,836.290		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	1,846.29000		1.84629		4,989.05000	4.98905	1,846.290		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			128.23884		128.23884		128.24908	128.24908			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	1,751.16000		1.75116		1,740.92000	1.74092	1,751.160		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	1,761.16000		1.76116		1,750.92000	1.75092	1,761.160		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	1,771.16000		1.77116		1,760.92000	1.76092	1,771.160		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			130.62159		130.62159		129.79504	129.79504			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,368.41000		2.36841		3,194.96000	3.19496	2,368.410		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,378.41000		2.37841		3,204.96000	3.20496	2,378.410		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,388.41000		2.38841		3,214.96000	3.21496	2,388.410		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.53550		87.64177		8.78141	85.69473		19.34	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,687.44000		2.68744		1,778.37000	1.77837	2,687.440	19.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.59	Put	2,250.33000		2.25033		3,288.30000	3.28830	2,250.330	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,729.22000		2.72922		1,810.17000	1.81017	2,729.220	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,212.25000		2.21225		3,240.24000	3.24024	2,212.250	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,771.34000		2.77134		1,842.32000	1.84232	2,771.340	19.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,174.63000		2.17463		3,192.65000	3.19265	2,174.630	19.28	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.62472		88.79276		8.87835	86.82014		19.90	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,151.07000		3.15107		2,394.56000	2.39456	3,151.070	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,859.06000		5.85906		7,075.17000	7.07517	5,859.060	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,183.39000		3.18339		2,421.24000	2.42124	3,183.390	19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,808.70000		5.80870		7,019.17000	7.01917	5,808.700	19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,215.91000		3.21591		2,448.11000	2.44811	3,215.910	19.65	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,758.65000		5.75865		6,963.47000	6.96347	5,758.650	19.65	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.70741		86.46509		8.96875	84.46572		19.84	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,251.01000		2.25101		1,730.99000	1.73099	2,251.010	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,178.09000		11.17809		12,657.44000	12.65744	11,178.090	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,272.51000		2.27251		1,748.56000	1.74856	2,272.510	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,109.89000		11.10989		12,585.31000	12.58531	11,109.890	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,294.15000		2.29415		1,766.26000	1.76626	2,294.150	19.52	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,041.95000		11.04195		12,513.43000	12.51343	11,041.950	19.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.79046		87.66749		9.05989	85.64054		19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,586.48000		6.58648		5,540.85000	5.54085	6,586.480	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,208.42000		6.20842		7,189.74000	7.18974	6,208.420	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,623.47000		6.62347		5,574.00000	5.57400	6,623.470	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,169.40000		6.16940		7,146.88000	7.14688	6,169.400	19.54	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,660.55000		6.66055		5,607.25000	5.60725	6,660.550	19.55	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,130.56000		6.13056		7,104.21000	7.10421	6,130.560	19.55	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			8.89901		76.83863		9.09392	75.28664		22.77	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	200.34000		0.20034		115.79000	0.11579	200.340	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,153.95000		10.15395		11,621.39000	11.62139	10,153.950	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	206.67000		0.20667		119.71000	0.11971	206.670	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,061.13000		10.06113		11,526.16000	11.52616	10,061.130	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	213.16000		0.21316		123.74000	0.12374	213.160	22.32	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,968.67000		9.96867		11,431.24000	11.43124	9,968.670	22.32	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.98507		77.84784		9.18591	76.27541		23.46	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,506.97000		4.50697		3,732.94000	3.73294	4,506.970	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,467.70000		4.46770		5,266.10000	5.26610	4,467.700	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,545.44000		4.54544		3,766.97000	3.76697	4,545.440	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,426.61000		4.42661		5,220.57000	5.22057	4,426.610	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,584.07000		4.58407		3,801.17000	3.80117	4,584.070	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,385.83000		4.38583		5,175.36000	5.17536	4,385.830	23.36	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			8.93979		99.72427		9.13487	97.72465			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	12,796.89000		12.79689		14,796.51000	14.79651	12,796.890		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	12,667.56000		12.66756		14,667.18000	14.66718	12,667.560		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	12,538.49000		12.53849		14,538.11000	14.53811	12,538.490		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.02750		101.03397		9.22879	99.00804			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.09	Call	637.24000		0.63724		0.00000	0.00000	637.240		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000		1,388.69000	1.38869	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	738.51000		0.73851		0.00000	0.00000	738.510		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		1,287.42000	1.28742	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	839.59000		0.83959		0.00000	0.00000	839.590		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000		1,186.34000	1.18634	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,211.59000		19,211.59000		19,409.31000	19,409.31000			0.00	0	0.00

Total for Derivatives : **4,721,453,810.25** **287,369** **1 991 435.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	99.89738			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75000		108.20427		6.75000	108.16523			156,249,270,000.00	23,148,040	11,574,020.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.00009			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.26500		104.44092		8.26500	104.39420			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.53594			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.64958			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.13000		99.46943		9.13000	99.42117			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.10000		105.40950		7.10000	101.32261			3,997,300,000.00	563,000	5,180,000.00
AB07	On 07/03/2014	Spot Bond			6.40500		101.49687		6.40500	101.46225			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.97192			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.56500		109.25804		8.56500	109.20825			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.83000		133.47534		0.83000	133.44329			0.00	0	949,000.00
ABCP13	On 07/12/2023	Spot Bond			2.38000		129.75599		2.38000	259.82175			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.52859			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.44408			0.00	36,000,000	12,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.68219			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.10749			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.11241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.11555				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.36000	105.99092	7.36000	105.94860				69,257,600,000.00	9,410,000	8,405,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.01840				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.00500	107.03965	7.00500	102.25493				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.71133				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83641				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.55510				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.49372				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.62641				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96252				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00023				0.00	0	0.00
ABL18	On 19/09/2015	Spot Bond	100.00000	20.28829	100.00000	20.10829				0.00	0	0.00
ABL19	On 19/09/2018	Spot Bond	100.00000	1.78114	100.00000	1.76534				0.00	0	0.00
ABL20	On 19/09/2018	Spot Bond	100.00000	13.65686	100.00000	13.55266				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.02000	103.38803	6.02000	103.38803				0.00	0	402,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.55431				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.56259				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.28000	131.93666	5.28000	131.87365				0.00	0	425,000.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	123.16912	3.05000	123.12457				0.00	0	398,000.00
ABLI04	On 11/10/2016	Spot Bond	2.78000	116.91423	2.78000	116.87386				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.43000	98.49827	4.43000	98.45566				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.93500	104.03933	5.93500	100.08163				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.86500	114.00176	10.86500	113.93622				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.19565				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.83078				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.82240			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.81336			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.08000	109.77136		4.08000	109.72579			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.15015		100.00000	37.96351			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.12000	162.33639		2.12000	162.28611			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.19033		2.76000	153.13758			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.15000	164.09404		2.15000	164.04295			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.35000	161.22008		2.35000	161.16815			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86125	71.97686		7.86125	71.93736			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86125	71.97686		7.86125	71.93736			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.38000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.44000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.26000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.76000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.95000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.52000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38691			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.23182			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.54500	104.85870		6.54500	104.82180			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.40000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.83000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.23000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.93064				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89000		112.36546	6.89000	112.32342				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.31871				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	82.95000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.45000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.85500		92.06499	2.85500	97.77324				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.89500		96.48910	2.89500	140.77789				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.95000		108.60202	2.95000	184.13387				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	83.43000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.36000		90.45913	9.36000	90.53722				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	91.07000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.30000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	104.50584				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	88.62000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	91.52000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.03000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.60000		108.49360	9.60000	109.33281				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.00000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.54500		109.64626	9.54500	109.76100				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.70000		89.20404	8.70000	89.27460				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.73000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.77000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.64000	107.61146		9.64000	109.02293			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.52000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.16500	106.54015		8.16500	106.49306			2,318,860,000.00	284,000	2,804,000.00
ABS5	On 01/05/2015	Spot Bond		6.70000	105.69508		6.70000	105.65723			78,957,650,800.00	11,784,724	11,292,362.00
ABS6	On 01/06/2020	Spot Bond		8.73500	99.91271		8.73500	99.86604			2,209,955,000.00	253,000	349,000.00
ABS7	On 11/09/2026	Spot Bond		9.80000	93.08148		9.80000	93.03230			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.35000	104.70458		7.35000	104.66283			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.53000	127.97068		1.53000	127.93513			0.00	0	247,000.00
ABS12	On 07/12/2023	Spot Bond		2.19000	131.75800		2.19000	263.83327			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.77000	122.43166		0.77000	125.13277			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.08500	121.74043		2.08500	124.14768			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.62540		100.00000	33.46268			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.05000	104.60166		11.05000	104.53952			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.84879			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.27958		100.00000	2.26843			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87174			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19670			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.58735		100.00000	13.52087			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82583			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.88877		11.00000	58.85510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		8.69590	100.00000	8.65336				600,000,000,000.00	6,000,000	4,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.62109				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.86899				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	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05981				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.06645				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05684				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05885				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05973				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.14961				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.14961				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.15675				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.05526				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.15675				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.14248				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	84.73645				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.05407				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.05334				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.94480				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.05334				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.05769				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.05947				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.06026			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.05867			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.04929			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.05527			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.19000	103.94849		9.19000	103.89660			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.05057			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.28000	101.91805		7.28000	101.87841			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.00686			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.19475			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.94035			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	101.06142			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.07545			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.46468			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	150.54717			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.05679			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.63247			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.63247			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.06142			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.51554			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.05477			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.05429			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.18769			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40898			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.18801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.72004			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88205			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14934			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.67263			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94120			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.05705			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04747			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04657			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05594			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77455			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.04951			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.04813			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05082			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05578			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05295			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.04976			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05066			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.13790		10.23000	100.08271			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05138			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05017			0.00	0	3,000,000.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.07162			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.96348			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.05024			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.20500	105.17581		9.20500	105.12410			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL169		On 20/06/2017	Spot Bond	1.75000	108.39969	1.75000	108.48999			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.05058			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.05056			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05724			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.05922			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.05525			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.05883			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.05685			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06121			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.42024			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.05962			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.56777			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.05883			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.05400			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.05727			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.05831			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.05002			0.00	0	4,000,000.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.05124			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.05863			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.06105			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06556			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.05764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06493			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06517			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06556			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.44294			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.06240			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.06240			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.80301			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	110.58905			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.05366			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05311			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.98084			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.57261			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05462			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.05485			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.05724			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05374			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98774			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09685			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.19137			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.02834		100.00000	5.99917			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58008			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.64641			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.69055			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.22293			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.54239			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.18720			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80000		100.03801		7.80000	99.99452			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.57054			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.85144			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.17500		101.99115		8.17500	101.94600			1,430,625,000.00	175,000	3,297,000.00
AIR02	On 30/04/2023	Spot Bond	9.24000		120.01042		9.24000	119.95119			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		45.46728		100.00000	47.56019			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.97000		109.11543		6.97000	109.07414			68,368,200,280.00	9,808,924	12,204,462.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		45.61617		100.00000	45.39543			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.23118		100.00000	16.15941			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.14500		148.09905		3.14500	148.04500			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.78000		100.82228		4.78000	127.05355			0.00	0	182,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.18351			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.21370			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.22289			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.18868			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.92674			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.67500		104.34132		8.67500	104.29292			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19911			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.10609			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		98.39572		100.00000	97.87234			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.92836			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.07500		114.11455		7.07500	108.24617			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.81654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.83480			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.98500		105.88353		6.98500	101.48618			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61500		109.19805		8.61500	104.18802			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.89855			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.78073		103.68247		10.78073	102.07936			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.71954		101.20719		10.71954	100.59936			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.76864		101.06539		10.76864	100.51913			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.81722			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.80857		100.83377		10.80857	100.43478			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72718		100.00955		11.72718	99.95200			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.81259			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.81259			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.81265			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.03073		99.79679		11.03073	99.75854			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94866		102.27351		10.94866	100.49495			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.71954		101.20719		10.71954	100.59936			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89579		101.22378		10.89579	100.67894			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.11144		94.46620		10.11144	100.21454			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.82285			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81655			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81655			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.82706			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.82131			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.43502		100.07734		10.43502	99.93984			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39000		98.99275		11.39000	98.88323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05380			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		66.68223		10.22500	96.32719			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.53205			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.87564			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.84073			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.46839		12.22500	99.82565			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.81942			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07500		63.50004		11.07500	99.07880			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82515			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82037			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82037			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.82744			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.87008			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.78073		103.49807		13.78073	101.97972			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06899		100.48994		15.06899	100.45157			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.95525		100.56307		13.95525	100.19748			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.75831			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.75831			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.75831			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.74876			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.39705		100.00000	10.35764			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.46471		100.00000	18.37535			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.80496		100.00000	16.72364			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.37343		100.00000	10.32323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.37343	100.00000	10.32323				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.54198	100.00000	12.48128				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.86741	100.00000	10.81481				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.09220	100.00000	71.81891				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.05994				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.33859				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.39602				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		92.63959	100.00000	92.17172				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		87.74038	100.00000	87.32057				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		83.52403	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		104.80517	2.09000	168.64683				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16000		95.66000	8.16000	139.72335				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16000		96.97195	8.16000	140.03595				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.54500		100.03719	8.54500	99.99146				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.03333				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.67602				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	100.91581				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.27340				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.05193				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		57.52170	100.00000	57.24334				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.76500		97.54731	7.76500	97.50693				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.15226				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.14181				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.16757				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25341			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33921			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57908			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.08120		100.00000	10.03242			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95256			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00491			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02735			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03482			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.12451			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24401			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.31265		100.00000	6.28210			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.31265		100.00000	6.28210			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.11983			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13026			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13310			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.21500	101.97519		8.21500	101.92984			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14162			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15665			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.63403		100.00000	5.60647			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.63403		100.00000	5.60647			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.23000	104.65106		6.23000	104.61617			105,382,829,860.00	16,915,382	9,057,691.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.06206			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.59414			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.00655			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.52353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51545			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.60923			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51093			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.54021			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.59337			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.81374			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.17760			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.05537			0.00	3,000,000	1,500,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.15937	100.00000	11.10537				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.80500	111.61862		6.80500	111.57804			850,625,000.00	125,000	433,000.00
CBL08	On 02/11/2016	Spot Bond		9.26500	118.35397		9.26500	118.29573			0.00	0	1,656,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.57023			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.74638			0.00	14,400,000	3,600,000.00
CBL11	On 06/05/2016	Spot Bond		8.96500	107.59256		8.96500	107.54129			2,366,760,000.00	264,000	7,071,000.00
CBL12	On 06/09/2018	Spot Bond		10.98500	101.83298		10.98500	101.77283			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.39590			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.23500	102.93481		11.23500	102.87367			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.93278			0.00	300,000	300,000.00
CBL16	On 18/05/2017	Spot Bond		9.15500	104.17984		9.15500	104.12918			9,155,000,000.00	1,000,000	780,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.81401			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.67500	98.39497		11.67500	98.33430			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98710			0.00	0	1,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.18242			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.87355			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.02500	96.01487		10.02500	95.96383			1,263,150,000.00	126,000	63,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		9.99000	119.02615		9.99000	118.96276			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.84000	114.89066		9.84000	114.83038			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.24000	113.70916		9.24000	113.65242			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39768			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.51500	101.04202		11.51500	100.98055			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90253			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.89854			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.26382			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.60528			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.38920			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.51709			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.16383			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15104			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21860			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.62000	101.68551		10.62000	101.68551			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.20000	100.93180		8.20000	100.93180			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.07176			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.24494			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.24494			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84477			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	65.53836		100.00000	65.22120			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	65.53836		100.00000	65.22120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.22120				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.05687				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		65.53836	100.00000	65.22120				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.53247				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17361				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.33165	10.11000	102.27681				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17361				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.42738				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	105.07938				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.24611	2.76000	112.15220				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		109.12354	3.14000	112.02017				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.55988	8.25000	100.51497				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17361				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17361				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.97868	3.10000	111.62987				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.95189	2.40000	111.60858				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.08357				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.07886				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.27430				0.00	0	1,000,000.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.29223				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.95000		105.26080	7.95000	105.21596				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.34296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.32276			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.20305			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.21051			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.00000		105.44659		8.00000	105.40140			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.00000		105.44659		8.00000	105.40140			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	8.05000		104.28959		8.05000	104.24462			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05848			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.06537			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.19987			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.19987			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		59.96132		100.17539	59.66751			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.18772			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.72785			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05954			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.50818			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.54374			0.00	0	2,000,000.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.79778		9.35000	100.74773			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.79778		9.35000	100.74773			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.50812			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.50964			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	100.86083			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84352			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94975			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94831			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94573			0.00	17,000,000	17,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94573			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94573			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94573			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94573			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94532			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.00500	102.72562		9.00500	102.67645			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.06968			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60616			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.11597			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.11597			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.03507			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06778			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.79361			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07979			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05645			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05605			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.58665			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.62200			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.62182			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05394			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.30062			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26780			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.93294			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.05446			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.80454			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.46200			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93642			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93642			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93723			0.00	0	1,000,000.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85298			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.67850			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.06306			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85303			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85303			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.79265			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.82040			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.63180			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.20726			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.08442			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.59133			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.03537			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	116.22349			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.85112			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.64000	95.96287		10.64000	97.06614			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.16000	93.81136		11.16000	93.76955			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85382			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.06652			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.82967			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18914			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.16617			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.76230		8.80500	103.47768			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05764			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20235			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	109.97611			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06057			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06176			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.06635			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06240			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08912			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08912			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.06658			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.07888			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85382			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.70686			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.80357			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.44758			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11954			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.07793			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	100.00000	4.27910	100.00000	4.06104			0.00	0	9,000,000.00
CLN342		On 20/06/2017	Spot Bond	100.00000	3.98975	100.00000	3.95435			0.00	0	25,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.66410	7.01000	37.27105			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	144.12133			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	8.54500	100.03719	8.54500	127.96701			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.16000	31.84196	8.16000	139.72335			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.16000	32.23442	8.16000	140.03595			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.50675			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.38283			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.53530			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.53530			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.05925			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.05478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05571			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05883			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18914			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05294			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.50000	109.09013		8.50000	105.53969			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.61500	104.19260		8.61500	104.14460			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.93500	117.62240		9.93500	117.56009			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.95000	108.85737		7.95000	108.81100			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.52500	106.67390		9.52500	106.61907			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.95000	94.71257		9.95000	94.66232			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.89000	94.80558		10.89000	94.75066			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.89000	92.49824		10.89000	92.44466			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.46158			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.49042			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38788			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.94994			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.50681			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91216			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.38500	94.05072		12.38500	92.99798			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.08518		100.00000	11.01532			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.91651			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.89000	96.45128		7.89000	96.43295			47,340,000,000.00	6,000,000	3,000,000.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.81315			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.00046			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.17240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD03		On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.16946			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.28145			0.00	0	0.00
DRD05		On 03/10/2013	Spot Bond	0.00000	100.00000		0.00000	102.05726			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.73000	124.40549		6.73000	124.36050			0.00	0	0.00
DV22		On 07/02/2020	Spot Bond	8.16500	107.52272		8.16500	107.47596			7,283,180,000.00	892,000	32,776,000.00
DV23		On 27/02/2023	Spot Bond	8.60000	109.68928		8.60000	109.63910			46,379,800,000.00	5,393,000	83,559,000.00
E170		On 01/08/2020	Spot Bond	7.82000	131.67936		7.82000	131.62447			0.00	0	18,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	107.51905			0.00	0	0.00
EFC01		On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.50978			0.00	0	0.00
EFC02		On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55245			0.00	0	0.00
EFC03		On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.58050			0.00	0	0.00
EFC04		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.18236			0.00	0	0.00
EL15		On 29/06/2015	Spot Bond	0.10000	105.81819		0.10000	130.53315			0.00	0	20,000,000.00
EL28		On 02/05/2028	Spot Bond	2.16000	114.36530		2.32500	112.07205			0.00	0	15,000,000.00
EL29		On 19/11/2029	Spot Bond	2.37500	99.05153		2.37500	99.01956			0.00	0	0.00
EL30		On 29/07/2030	Spot Bond	2.41500	100.24819		2.41500	98.72485			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.42500	107.29480		9.42500	107.24111			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.27500	108.06474		9.27500	108.01062			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.94000	104.62300		9.94000	104.56785			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.53000	93.10834		10.53000	96.90886			0.00	0	5,000,000.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.62750			0.00	0	0.00
EPFC02		On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.75314			0.00	4,704,000	2,352,000.00
EPFC06		On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.46843			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.51086			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.16093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000		52.98820	100.00000	52.72897				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		86.58824	100.00000	86.18267				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		90.35421	100.00000	89.92086				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		85.68075	100.00000	85.28037				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		84.64333	100.00000	84.26292				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.58308	3.00000	128.53727				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91000		106.12855	10.91000	106.06730				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.75347				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.29183				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.60158				0.00	0	10,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.59500		85.71368	9.59500	100.54372				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.73214				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.67047				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.65315				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.74636				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.72349				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.61822				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.63729				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.60147				0.00	0	3,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.62966				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.59582				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.61932				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.39000		102.97751	6.39000	102.94193				115,020,000,000.00	18,000,000	11,000,000.00
ES18	On 20/04/2018	Spot Bond	7.38500		111.10491	7.38500	111.06089				3,131,240,000.00	424,000	250,777,000.00
ES23	On 25/01/2023	Spot Bond	8.24500		112.93289	8.24500	112.88332				2,407,540,000.00	292,000	233,457,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.76500	92.98061		8.76500	92.93704			12,621,600,000.00	1,440,000	47,200,000.00
ES33	On 15/09/2033	Spot Bond		9.29000	84.07660		9.46000	82.71224			1,867,540,830,000.00	201,027,000	968,074,000.00
ES42	On 25/04/2042	Spot Bond		9.76500	90.53860		9.76500	91.38636			146,475,000,000.00	15,000,000	45,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52119			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24164			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.94730			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27028			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.42724			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17525			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.67289		100.00000	11.61640			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.35945		100.00000	11.30448			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.12527			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.13086			0.00	0	20,000,000.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.14198			0.00	0	15,000,000.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.15308			0.00	0	15,000,000.00
FRB03	On 15/09/2014	Spot Bond		7.00000	102.09356		7.00000	102.05475			121,618,000,000.00	17,374,000	17,087,000.00
FRB05	On 21/12/2018	Spot Bond		9.07500	99.85040		9.07500	99.80198			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20806			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20799			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.17743			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.48324			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.87500	107.51200		10.87500	107.44981			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.38229			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.18500	122.44507		2.18500	123.22797			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.22000	131.43942		2.22000	263.19491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.87500	96.72026		2.87500	141.11530			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.84000	110.36150		2.84000	187.11816			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16000	111.83871		7.16000	111.79525			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.07500	57.25653		8.07500	56.52967			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49900	36.55318		9.49900	35.63731			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	35.32029		9.73000	34.38156			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	100.00038		100.00000	99.46275			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.99491			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.82846			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	100.80437			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.80437			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.50441			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.79005			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06738			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.18170			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05692			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06352			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	100.10348		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.10348		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.17888			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06556			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08716			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06217			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.83702			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09642			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06438			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.08316		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07628			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09122			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06888			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07361			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08662			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08028			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09044			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09604			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08638			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08365			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07479			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07338			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09246			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09130			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08810			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09262			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07832			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.93036		100.09221	11.87195			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.05779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.06679			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07602			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.73652			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	100.06182			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	100.06266			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.05631			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06082			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08169			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.32216			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.19688			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.32216			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.18039			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.05962			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.70480		13.22500	50.66856			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05581			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.27623			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.27623			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05589			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08277			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.05875			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.81000	86.00183		3.81000	88.94056			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.06161			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.68173			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75830			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.25343			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	100.05764			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.05613			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.07683			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.06691			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.61397			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.46282			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.24500			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.07777			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.34782			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.06201			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.06169			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.30006			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.42940			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.05175			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12994			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.42500	118.54672	3.42500	112.44506			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.06293			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.06365			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.40500	108.57936	3.40500	112.61022			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.11000	98.91714	1.11000	118.68707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.42500	105.63236		3.42500	112.44506			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.09000	104.42685		2.09000	119.94761			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.16000	103.39392		2.16000	123.34563			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.20087			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.20463			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05363			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06249			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	100.07433			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07129			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.06264			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.18584			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.06256			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	7.94074		100.00000	7.90190			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	9.35345		100.00000	9.29449			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.23000	138.03791		4.23000	137.97915			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.72013			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.19980			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.77357			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.69482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.57184			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.54513			0.00	0	300,000.00
FRS36	On 07/12/2023	Spot Bond		2.73000	126.16387		2.73000	252.62416			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.23000	131.33343		2.23000	262.98253			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.95000	123.96785		2.95000	248.22403			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.55500	101.87424		2.55500	119.89181			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.05371			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.08500	120.38863		2.08500	120.35165			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30927			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46932			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.93161			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.97000	89.39197		2.97000	89.36026			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.00740		104.97509	12.94095			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.91550		101.07593	16.83195			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.44659		100.44759	9.40019			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.15831			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.41784		100.76967	15.34190			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	100.86464			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.67000	97.24363		2.67000	97.21062			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.15036			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18436			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.52500	95.15096		2.52500	101.05233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	2.55500		94.86566		2.55500	100.74917			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.55023			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000		129.21780		2.43000	327.87225			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.90563			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.84960			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80578			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.51308			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.44018			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.59947			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83500		102.94454		5.83500	102.91184			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.09000		103.94812		6.09000	103.91367			173,240,281,200.00	28,446,680	16,223,340.00
FRX16	On 15/09/2016	Spot Bond	7.16000		102.43099		7.16000	102.39118			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.63500		103.14726		7.63500	103.10457			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.80500		114.85634		7.80500	114.80829			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.36000		106.25916		8.36000	106.21188			2,783,880,000.00	333,000	5,360,000.00
FRX23	On 28/02/2023	Spot Bond	9.29000		90.98792		9.29000	90.94229			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.45000		111.98182		9.45000	111.92534			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.26000		94.77619		10.26000	94.72466			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47000		80.92659		10.47000	80.88147			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	100.00000		45.44570		100.00000	45.04252			8,000,000,000,000.00	80,000,000	80,000,000.00
FS1A2	On 20/03/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			20,740,000,000,000.00	207,400,000	118,400,000.00
FS1A3	On 20/03/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			15,055,000,000,000.00	150,550,000	124,550,000.00
FS1A4	On 20/03/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			30,000,000,000,000.00	300,000,000	150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			3,770,000,000,000.00	37,700,000	38,200,000.00
FS1B1	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.85877	0.00000	101.85877			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.42282	0.00000	101.42282			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.96500	105.86892	8.96500	105.81820	8.96500	105.81820			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	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	100.80767	0.00000	100.80767			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.76547	0.00000	98.76547			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.49023	0.00000	99.49023			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.73772	0.00000	99.73772			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.66486	0.00000	99.66486			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.44629	0.00000	99.44629			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.36086	0.00000	99.36086			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.21787	0.00000	101.21787			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.58640	0.00000	101.58640			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.02327	0.00000	101.02327			0.00	0	2,463,792.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.04765	0.00000	101.04765			0.00	0	1,411,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.09479	0.00000	101.09479			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.15325	0.00000	101.15325			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.23441	0.00000	101.23441			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	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	100.25678	0.00000	100.25678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.61474			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.26956			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32680			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.64645			0.00	0	500,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.21789			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93611			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19368			0.00	0	4,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18137			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.93906			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89411			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.76219			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	101.05691			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.05691			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	101.38159			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23190			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.53896	103.36871		7.53896	100.47452			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.11549			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.29487			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89214	103.42298		7.89214	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.19113			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37580			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34299	103.49756		8.34299	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
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.45935			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47469			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.56425			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.92314			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.30096			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.45103			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50818			0.00	0	40,000,000.00
HWAY20	On 31/07/2020	Spot Bond	7.96000		110.77451		7.96000	110.72753			2,929,280,000.00	368,000	31,498,000.00
HWAY23	On 07/12/2023	Spot Bond	2.00000		133.79758		2.00000	267.92009			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98000		136.85147		1.98000	268.35473			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.44500		99.62198		9.44500	99.57202			1,076,730,000.00	114,000	18,117,000.00
HWAY35	On 31/07/2035	Spot Bond	9.44000		99.64066		9.44000	99.59072			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		108.73160		1.91500	107.44459			900,000,000,000.00	500,000,000	908,746,000.00
I2038	On 31/01/2038	Spot Bond	2.31000		105.41759		2.37000	104.21773			493,295,880,000.00	213,548,000	497,060,000.00
I2046	On 31/03/2046	Spot Bond	2.47500		100.60420		2.47500	100.61980			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond	2.48000		107.27915		2.48000	107.24392			3,868,800,000.00	1,560,000	201,480,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.05000		104.88113		7.05000	104.84099			0.00	0	4,248,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.40715			0.00	16,000,000	6,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.32642			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.22039			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.48349			0.00	0	1,000,000.00
IBL20	On 15/03/2014	Spot Bond	6.80500		101.15024		6.80500	101.11369			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.55000		104.60443		7.55000	104.56161			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.31500		106.42187		8.31500	106.37398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	6.73500	104.57117		6.73500	104.53332			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.08169			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.59922			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.08000	109.93387		4.08000	109.88837			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.37000	103.15137		7.37000	103.11080			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82527			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87854			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.93000	105.54312		0.93000	124.49039			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.15500	104.94053		2.15500	123.50307			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.85179			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.70542			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.98500	102.74679		7.98500	102.70285			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28262			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92838			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.66738			0.00	0	5,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.50500	99.97833		8.50500	99.93283			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.05000	92.89358		9.05000	92.84890			1,402,750,000.00	155,000	355,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34788			0.00	0	12,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.06500	84.78174		8.06500	97.10115			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.10000	107.18471		9.10000	101.26542			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90398			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.93342			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.31000	105.62531		7.31000	100.89836			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.28500	105.75663		8.28500	100.48521			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00240		100.00000	0.00239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.16860		5.00000	102.14103			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.16860		5.00000	102.14103			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.75434		5.00000	100.72731			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.16860		5.00000	102.14103			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.12042		4.00000	100.09851			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68606			0.00	0	44,000,000.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63875			0.00	0	23,631,068.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.83279			0.00	0	2,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000	113.33397		9.20000	113.27828			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.86540			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.86540			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.73220			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49342		100.00000	7.45676			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.02664			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78459			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66940			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.05000	100.03823		9.05000	99.98932			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.43982			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.61243			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19565			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.20990			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.14501		100.00000	4.11917			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	66.66671		100.00000	66.66670			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	94.31525		100.00000	93.83033			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	82.39278		100.00000	82.02247			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA339		On 25/09/2013	Spot Bond	5.25000	97.44214		5.25000	99.89942			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.25000	99.71315		5.25000	99.61315			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.35000	99.60581		5.35000	99.50412			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.45000	99.18546		5.45000	99.08274			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	99.08274		5.45000	98.98023			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	98.98023		5.45000	98.87794			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.45000	98.87794		5.45000	98.77586			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.25000	99.91377		5.25000	99.81336			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.81336		5.25000	99.71315			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.50412		5.35000	99.40263			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.40263		5.35000	99.30135			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.30135		5.35000	99.20028			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.81111			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67969			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.93644			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.78073	105.65738		10.78073	104.33071			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.78073	103.08794		10.78073	102.79943			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34125			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	103.10574		6.50000	103.06970			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.51757			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.53084			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.53084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63769			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74476			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19215			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.39902			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.20867			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.12249			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13077			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22167			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.37977			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.54575			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.08739			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27626			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.71738			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30683			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30956			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.07216			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		100.00000	9.21922		100.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90819			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90819			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.30752			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	87.19599		100.00000	86.79230			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.07946			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	99.72678		100.00000	99.18478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP263U	On 06/11/2013	Spot Bond	100.00000		89.68059	100.00000	89.24205				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		87.11217	100.00000	86.69834				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		85.48009	100.00000	85.08159				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.39698				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		89.68059	100.00000	89.24205				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.26055				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.28915				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.30826				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.06000		106.20477	8.06000	106.15892				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.45500		105.69907	6.45500	101.14727				329,205,000.00	51,000	71,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.33337				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.56500		108.85840	8.56500	103.92436				2,509,545,000.00	293,000	708,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.46084				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.64187				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00022				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23000		106.39437	8.23000	106.34749				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.25161				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.36634				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.24500		96.82167	3.24500	113.94142				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.05500		91.39778	4.05500	122.72407				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.81877				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.55518				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.52913				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.22926				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	99.92053				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.05443			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.91500	87.29918		3.91500	88.02579			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.91500	87.22640		3.91500	94.28001			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.26480			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.88512			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.53555			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.19565			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.57500	113.03065		11.57500	112.96155			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.31503			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.05500	90.42782		4.05500	122.72407			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.42900			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.25000	95.01189		5.25000	95.01188			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		5.25000	99.98562		5.25000	99.88506			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	99.88506		5.25000	99.78471			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.25000	99.78471		5.25000	99.68456			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	99.68456		5.25000	99.58461			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.57673		5.35000	99.47510			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.47510		5.35000	99.37367			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.37367		5.35000	99.27246			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.27246		5.35000	99.17144			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	99.15609		5.45000	99.05343			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.84875		5.45000	98.74673			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		100.00000	77.49469		100.00000	77.16702			14,200,000,000,000.00	142,000,000	80,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.82130			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.03088			0.00	6,000,000	3,000,000.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.03866			0.00	0	2,000,000.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.96989			0.00	0	3,000,000.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40127			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12357			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.90162			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.86378			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.65387			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89783			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.56804			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62556			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37936			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34410			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35406			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37399			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28431			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22291			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03083			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		100.00000	9.01702		100.00000	8.93702			0.00	0	10,000,000.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.77050			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76891			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	87.95181		100.00000	87.52998			564,600,000,000.00	5,646,000	2,823,000.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	91.54229		100.00000	91.08911			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	83.37593		100.00000	83.00120			0.00	0	0.00

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		55.37738	100.00000	55.03213				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		64.36657	100.00000	64.12257				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.05443				0.00	0	4,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		43.34687	100.00000	43.13711				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.30773				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.61093	100.00000	14.54022				0.00	0	1,000,000.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.38019				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		58.03672	100.00000	57.67489				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.43859				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.22353				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.54000		145.62145	8.54000	145.55528				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.20833				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.46161				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.66500		97.65916	8.66500	97.61414				4,419,150,000.00	510,000	2,238,000.00
LGL03	On 03/04/2018	Spot Bond	8.71500		67.99504	8.71500	95.84417				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.20000		106.41434	9.20000	100.80298				2,088,400,000.00	227,000	487,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.27532				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.30000		101.85648	11.30000	101.79532				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.30203				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.16119				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.74287				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.64172				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.28667				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.88599				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.32690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.73499			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.32210			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18518			0.00	8,000,000	4,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.37673			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.07558			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.25896			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.89836			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30210			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19892			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21638			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.09935			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	93.37083	100.00000	92.90745				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	88.90238	100.00000	88.48203			800,000,000,000.00	0.00	8,000,000	4,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	65.48065	100.00000	65.16378				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	53.24871	100.00000	52.98820				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	41.57581	100.00000	41.37462				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	13.52087	100.00000	13.45473				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	33.00994	100.00000	32.84845				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	97.59358	100.00000	97.07447				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	89.46078	100.00000	89.02439				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.42500	106.65288	8.42500	106.60481				665,575,000.00	79,000	6,114,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19612			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.16659			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18132			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.97903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	103.00234			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.11888			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.47298			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.54670			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.80000	106.15024		7.80000	106.10588			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.49500	105.59182		8.49500	105.54409			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.35000	105.94791		9.35000	105.89530			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.74500	106.63941		5.74500	106.60641			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04721			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.04924			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.40000	103.87510		9.40000	103.94388			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20000	102.58210		7.20000	102.54201			67,752,000,000.00	9,410,000	29,305,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44665			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.72500	102.97212		8.72500	102.92408			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.42714			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42500	102.87874		8.42500	102.83236			1,457,525,000.00	173,000	2,179,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	96.56085		100.00000	96.05263			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.22500	105.07456		6.22500	105.03956			2,714,100,000.00	436,000	8,213,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	76.84211		100.00000	76.51992			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.25000	105.36173		7.25000	105.32097			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	91.70854		100.00000	91.25000			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.37000	107.64006		8.37000	107.59211			1,138,320,000.00	136,000	3,581,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	74.64213		100.00000	74.33809			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.50000	103.38590		5.50000	103.35491			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.38603		100.89771	6.35488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	6.47095	100.61875	6.43947			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.65088			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.66715			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.67810			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.69002			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.70084			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.70611			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.77143			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.84734			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.26771	100.00000	0.26642			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.26771	100.00000	0.26642			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.80000	99.53114	8.80000	99.48456			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.00000	105.50352	7.00000	100.88561			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.34711			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	101.29544			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.70663			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.24458			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.90457			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.87099			0.00	0	10,000,000.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.98146			0.00	0	10,000,000.00
NBK2A		On 15/09/2015	Spot Bond		6.85000	107.00622	6.85000	106.96641			402,040,967,200.00	58,692,112	34,216,056.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.50368			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond		8.34500	114.56004	8.34500	114.50831			7,644,020,000.00	916,000	3,988,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK4		On 28/10/2024	Spot Bond	10.71500	32.33941	10.71500	32.32138			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.30000	107.65707	7.30000	107.61490			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24987			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.32166			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.59500	100.91298	6.59500	100.85106			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23655			0.00	1,652,000	21,652,000.00
NBK9A		On 23/03/2016	Spot Bond	7.50000	104.21182	7.50000	104.16943			802,500,000.00	107,000	148,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00003			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	100.54753			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86345			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.51784			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.38038			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.40211			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.25385			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.37927			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	101.12035			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.22650			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.05365			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43245			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.33153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.43401			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.26786			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.82761			0.00	0	4,000,000.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.74992			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.05183			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.04861			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.45212			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.04662			0.00	4,000,000	4,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.04912			0.00	6,000,000	3,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.04907			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.00000		104.79146		8.00000	104.74606			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.29117			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	4.97500		102.37347		4.97500	102.37346			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.00500		102.16410		6.00500	102.13123			25,671,375,000.00	4,275,000	2,412,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18952			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.81500		117.41326		11.81500	117.34003			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.75800			0.00	0	5,000,000.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.53467			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.44817			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000		158.67688		2.24000	158.62672			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.45000		106.17737		8.45000	106.12962			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.17592			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.60741			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.60741			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.08000		107.67190		9.08000	107.61937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.56058				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.86828				0.00	0	2,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.53118				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.52589				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.54763				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.28000		107.64925	9.28000	108.92382				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.56937				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.54768				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.56064				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.48000		107.62695	9.48000	107.57216				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.60407				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.57805				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.56931				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.73365				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.68094				0.00	0	8,000,000.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.58665				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.15500		136.69373	4.15500	136.63618				0.00	0	32,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.50000		107.25200	6.50000	107.21472				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.16500		120.86678	8.16500	120.81394				0.00	0	57,225,000.00
NRA022	On 31/10/2022	Spot Bond	8.60500		127.58364	8.60500	127.52524				2,185,670,000.00	254,000	12,223,100.00
NRA023	On 31/05/2023	Spot Bond	2.13500		165.07471	2.13500	165.02346				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.22000		128.38261	9.22000	128.31940				0.00	0	10,335,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.22827				0.00	8,000,000	4,000,000.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.19540				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.29022				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.96285			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.87419			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.55020			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.70884			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.40750		100.00000	16.32811			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.98749		100.00000	21.88109			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.28000	108.76060		6.28000	108.72387			2,744,360,000.00	437,000	1,051,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.83963		100.00000	9.79201			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.74000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	33.77690		100.00000	33.61345			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.05696			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16045			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32041			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61193			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.46580			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02026			0.00	0	2,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56937			0.00	0	5,000,000.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.11411			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.11205			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12447			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.11876			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.11448			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13164			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.11895			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.13956			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.13086			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.12416			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.95455			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.98503			0.00	0	4,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.99874			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.02921			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.16016			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.19060			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.69376			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07314			0.00	0	29,000,000.00
R009	On 15/09/2014	Spot Bond	6.05000		107.30162		6.05000	107.26629			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.62500		94.74879		5.62500	94.71976			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.96000		38.47214		7.96000	38.45574			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.91000		114.30534		6.05000	113.98796		86,849,381,600,760.00	14,695,326,836	15,241,982,000.00	
R158	On 15/09/2015	Spot Bond	6.05000		114.02550		6.05000	113.98796			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.95000		89.07918		5.95000	89.05033			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.05000		120.36033		6.05000	120.32071			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.88000		84.17639		5.88000	84.14944			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.90000		123.83933		8.14000	121.58466		154,647,674,057,600.00	19,575,654,944	15,226,166,000.00	
R187P	On 21/12/2026	Spot Bond	7.88000		35.94768		7.88000	35.93250			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.80000		33.64073		7.80000	33.62667			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.62000		276.40388		1.73000	273.86022			40,743,000,000.00	25,150,000	232,472,000.00
R201	On 21/12/2014	Spot Bond	5.11500		106.58778		5.25500	106.38651			670,975,470,000.00	131,178,000	1,134,740,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202		On 07/12/2033	Spot Bond	2.24000	204.56161		2.35000	201.16593			61,958,400,000.00	27,660,000	1,384,810,724.00
R2023		On 28/02/2023	Spot Bond	7.52500	102.02699		7.75000	100.48428			22,672,335,875,000.00	3,012,935,000	6,304,529,000.00
R203		On 15/09/2017	Spot Bond	6.67000	105.65935		6.86500	104.93006			16,525,785,430,000.00	2,477,629,000	4,750,741,000.00
R2037		On 31/01/2037	Spot Bond	9.03500	96.10453		9.03500	96.05838			6,722,943,500,000.00	744,100,000	1,986,851,000.00
R204		On 21/12/2018	Spot Bond	6.87500	106.96038		7.07500	106.03126			23,342,352,213,125.00	3,395,251,231	7,878,353,500.00
R2048		On 28/02/2048	Spot Bond	9.08500	97.07844		9.08500	97.03079			6,982,794,595,000.00	768,607,000	3,743,019,250.00
R206		On 15/01/2014	Spot Bond	5.18000	102.12671		5.31500	102.05585			1,444,184,994,560.00	278,800,192	2,215,600,000.00
R207		On 15/01/2020	Spot Bond	7.18000	101.75327		7.40000	100.61811			48,691,672,600,000.00	6,781,570,000	8,355,728,000.00
R208		On 31/03/2021	Spot Bond	7.29500	96.79937		7.52500	95.48419			16,741,743,697,505.00	2,294,961,439	7,014,081,854.00
R209		On 31/03/2036	Spot Bond	8.67000	76.13404		8.87000	74.52929			32,794,766,190,180.00	3,782,556,654	8,682,662,901.00
R210		On 31/03/2028	Spot Bond	1.99000	157.07508		2.15500	153.90980			178,568,670,000.00	89,733,000	353,786,100.00
R211		On 31/01/2017	Spot Bond	0.23000	127.35622		0.23000	127.32986			22,790,700,000.00	99,090,000	262,239,800.00
R212		On 31/01/2022	Spot Bond	1.50000	129.72253		1.58500	128.86480			127,680,000,000.00	85,120,000	1,249,907,947.00
R213		On 28/02/2031	Spot Bond	8.49000	87.04420		8.73000	85.08630			15,426,542,250,000.00	1,817,025,000	5,116,030,000.00
R214		On 28/02/2041	Spot Bond	9.04500	74.78868		9.04500	74.75214			58,532,582,880,000.00	6,471,264,000	10,818,694,202.00
R225C		On 15/03/2014	Spot Bond	5.11500	97.65974		5.11500	97.63301			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.22500	95.10827		5.22500	95.08117			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.11000	91.51975		6.11000	91.48933			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.95000	89.07918		5.95000	89.05033			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.87000	86.67199		5.87000	86.64429			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.88000	84.17639		5.88000	84.14944			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.29000	98.75480		5.29000	98.72654			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.31000	96.20767		5.31000	96.18012			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.26000	93.77594		5.26000	93.74934			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.02000	90.20671		6.02000	90.17748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	5.89000	87.81856	5.89000	87.79071					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.87000	85.35168	5.87000	85.32470					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.93000	82.76172	5.93000	82.73529					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.84000	77.77233	6.84000	77.74376					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.89000	75.04658	6.89000	75.01881					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08000	71.91906	7.08000	71.89172					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06000	69.53048	7.06000	69.50412					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.04000	67.23423	7.04000	67.20881					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03000	64.98720	7.03000	64.96267					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.36000	61.44741	7.36000	61.42315					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.34000	59.34922	7.34000	59.32584					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.44500	56.80142	7.44500	56.77874					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.41500	54.89352	7.41500	54.87168					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.38500	53.06506	7.38500	53.04404					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.35500	51.31238	7.35500	51.29213					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.31500	49.67860	7.31500	49.65910					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.27500	48.11545	7.27500	48.09666					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.08000	42.71846	8.08000	42.69997					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.04000	41.23745	8.04000	41.21969					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.00000	39.82313	8.00000	39.80606					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.96000	38.47214	7.96000	38.45574					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.92000	37.18132	7.92000	37.16555					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.88000	35.94768	7.88000	35.93250					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.84000	34.76837	7.84000	34.75376					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.80000	33.64073	7.80000	33.62667					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.18765			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.69901			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60080			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.75238			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.53809			0.00	0	30,000,000.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		11.87709		100.00000	11.81961			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.09932		100.00000	4.07949			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.24704			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.26396			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.30230			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.56528			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22114			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56857			0.00	0	5,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.24885			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.23199			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.61417			0.00	4,000,000	2,000,000.00
RES14	On 04/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.29940			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.41838			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.91820			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.10178			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.57303			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.25436			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.36120			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.61484			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.79648			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.66646			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48561			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48561			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.52519			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.89299			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.87965			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34125			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.27910			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.10995		12.35000	104.04217			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.30366			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.03749		100.00000	12.97439			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26257			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80542			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.11677			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.51470			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	85.78089		100.00000	85.38283			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62331			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.53226		100.00000	1.52477			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.67482		100.00000	6.64252			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	15.37441		100.00000	15.30001			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.30757		100.00000	13.24317			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	105.27217			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.27085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond		8.82500	110.49063		8.82500	110.43850			944,275,000.00	107,000	2,413,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.86519			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.35000	113.26132		7.35000	113.21689			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.56275			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.91500	105.59178		8.91500	105.54146			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.21640			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.13784			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.10975			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.25490			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.23025			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.35000	106.73466		7.35000	106.69280			74,646,600,000.00	10,156,000	16,562,000.00
SBK9	On 10/04/2018	Spot Bond		8.67500	102.83466		8.67500	102.78694			876,175,000.00	101,000	4,605,000.00
SBK111	On 09/04/2014	Spot Bond		1.83000	129.58642		1.83000	133.20187			0.00	0	575,000.00
SBN27	On 15/09/2015	Spot Bond		7.51000	111.16076		7.51000	111.11549			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.37000	111.43128		7.37000	111.38673			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.30000	111.56687		7.30000	111.52268			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.26500	100.17364		8.26500	100.12883			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.44500	111.28625		7.44500	111.24132			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.41000	111.35390		7.41000	111.30915			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.12354			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.42114			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.81743			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	91.22191		100.00000	90.77474			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.91500	103.38819		7.91500	103.34386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.79784			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.56755			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99981			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17500		108.07093		9.17500	108.01796			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.79000		105.47029		9.79000	105.41552			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.78359			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95538			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.82033			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.51734			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.56500		104.31466		8.56500	104.26713			5,909,850,000.00	690,000	1,023,000.00
SBS3	On 25/05/2026	Spot Bond	8.84000		97.90177		8.84000	97.85575			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.22500		99.54118		9.22500	99.49240			3,533,175,000.00	383,000	475,000.00
SBS9	On 07/07/2016	Spot Bond	7.23000		112.85029		7.23000	112.80674			1,966,560,000.00	272,000	578,000.00
SBSI11	On 07/12/2023	Spot Bond	2.26000		131.01609		2.26000	262.34667			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.93000		105.54312		0.93000	124.49039			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.41000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		5.63403		100.00000	5.60647			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.93298		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.50000		108.99573		1.50000	122.23327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.10574		6.50000	103.06970			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.11345			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87483			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63768			0.00	0	30,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.96500		101.40631		8.96500	101.35772			2,537,095,000.00	283,000	276,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.92587			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39195			0.00	0	2,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.88654			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.35000		106.92270		7.35000	106.88076			38,719,800,000.00	5,268,000	11,034,000.00
SLI3	On 15/08/2023	Spot Bond	8.67500		106.38127		8.67500	101.00465			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.31500		100.00742		8.31500	99.96241			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.70539			0.00	0	3,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.59149			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75598			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.59602			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96500		106.36772		7.96500	106.32233			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49576			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.44292			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.26043			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.20500		98.01372		9.20500	97.96553			9,784,915,000.00	1,063,000	29,372,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41062			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.94288			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.13300	87.15573	9.13300	87.11322				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.19500	86.85174	9.19500	86.80909				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.50000	104.91249	6.50000	104.87582				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.66000	94.65926	8.66000	94.61565				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02585				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.04500	100.90909	8.04500	100.86513				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.95000	112.24812	6.95000	112.20576				0.00	0	5,000,000.00
SSN011	On 31/01/2025	Spot Bond	2.66500	99.30132	2.66500	99.64630				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	101.28565	8.02500	101.92968				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.02667				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.70154				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.52447				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.56000	108.20178	9.56000	109.64397				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.35989				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.33658				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.09016				0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.89821				0.00	20,000,000	10,000,000.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.59175				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.47478				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.47499				0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.37489				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.66699				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.24337				0.00	40,000,000	20,000,000.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.18724				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.18690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.17108			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.12951			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.06948			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.02644			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.88086			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.74934			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.56466			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.61000	117.01348		6.61000	110.72967			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.70000	106.58317		8.70000	102.04091			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	59.08530		100.00000	58.82546			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	42.59814		100.00000	42.39200			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.15378		100.00000	20.05625			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.52500	100.85189		6.52500	100.81695			13,937,400,000.00	2,136,000	1,068,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.10419			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.85413			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.08037			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53084			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36210			0.00	0	100,000.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.92419			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.30000	104.91075		7.30000	104.86988			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.28387			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56119			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.63784			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.18901			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.22539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.45053		7.83000	101.40820			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16900			0.00	0	2,840,943.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21448			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29146			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.16900			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.21448			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.47530		7.16000	101.22218			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.30358			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29631			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.47072			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.44712			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.15885			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.07754			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.90263			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.94781			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.56432		8.73000	101.32327			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01132			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.13540			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.57412			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22299			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.83173		101.06155	6.79835			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.16172			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.40284			0.00	0	6,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.32540			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.39808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.16608			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17000			0.00	0	2,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.19558			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21385			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.19558			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.21385			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.22299			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18461			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21385			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31432			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.31432			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31432			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.46039			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.49689			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.45126			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.18036			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.22585			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.20766			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.88730			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.00000		110.55290		8.00000	110.50552			1,224,000,000.00	153,000	2,016,000.00
TL20	On 22/02/2020	Spot Bond	7.57500		95.70864		7.57500	95.64531			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.76500		108.51933		7.76500	108.47442			3,665,080,000.00	472,000	106,702,000.00
TN20	On 17/09/2020	Spot Bond	8.55500		110.29097		8.55500	110.23993			4,380,160,000.00	512,000	287,319,000.00
TN23	On 06/11/2023	Spot Bond	8.79000		117.43410		8.79000	117.37922			1,775,580,000.00	202,000	99,367,000.00
TN25	On 19/08/2025	Spot Bond	9.18000		103.22594		9.18000	103.17560			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN27		On 14/11/2027	Spot Bond	9.21500	100.75914		9.21500	100.70982			5,169,615,000.00	561,000	15,977,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.01639			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.56494			0.00	0	15,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.89901			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.69909			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.71926			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.72129			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.82058			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.02633			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34051			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.39523			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.42804			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.86178		10.00000	99.80655			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.86522		9.75000	99.81136			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.86748		100.00000	9.81497			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.59359			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	99.26329			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.64292			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.37038			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.59878			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.39979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP148	On 20/03/2014	Spot Bond	100.00000		67.46765	100.00000	67.21915				0.00	0	150,000,000.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.13538				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.10753				0.00	15,000,000	15,000,000.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.07600				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.03178				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.79742				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.67715				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.58773				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.55938				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.48162				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.20822				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.68307				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.02603				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.59321				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.92500		110.16544	8.92500	110.11231				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.70112				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33982				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.72190				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.20500		103.52170	9.20500	103.47025				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		91.03194	100.00000	90.58788				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		91.13259	100.00000	90.68804				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		91.16613	100.00000	90.72142				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.93962				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.89572				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.81223				0.00	4,600,000	2,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.84209			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.84341			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.88231			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87862			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.72862			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	130.54000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.41000	118.76244		6.41000	118.72171			865,350,000.00	135,000	99,201,000.00
WS05	On 01/08/2018	Spot Bond	0.54000	240.14504		0.54000	240.09131			0.00	0	60,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.45000	106.90414		6.45000	106.86727			18,060,000,000.00	2,800,000	1,400,000.00
WSP2	On 28/05/2017	Spot Bond	7.37000	108.08014		7.37000	108.03764			0.00	0	86,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63000	109.13077		7.63000	109.08638			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.02500	107.87790		8.02500	107.83179			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.06500	108.18812		8.06500	108.14164			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.29000	99.05252		5.29000	99.02408			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.00000	90.09919		6.00000	90.07024			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.28000	97.35856		5.28000	97.33084			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.29000	96.09155		5.29000	96.06429			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93000	88.62929		5.93000	88.60100			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.27000	94.04969		5.27000	94.02311			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00000	90.08471		6.00000	90.05578			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.02000	66.03971		7.02000	66.01495			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.84084		100.00000	23.75046			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.61925		100.00000	12.57142			0.00	0	0.00
Total for j-Bonds :										591,369,457,083,070.00	38,885,078,158	08 716 563 112.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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Grand Total:										591,374,178,536,880.00	8,885,365,527	08 718 554 547.00
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