



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/09/2013

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 26/09/2013	Any day expiry	9.94430	9.94430		9.84230	9.84230		14.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.0000	15.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,744.30000	1.74430	1,642.30000	1.64230	1,744.300	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,694.30000	1.69430	1,592.30000	1.59230	1,694.300	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.0000	15.46	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,644.30000	1.64430	1,542.30000	1.54230	1,644.300	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.0000	15.46	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.00000	0.00000	0.00140	0.00000	21.59	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	704.30000	0.70430	602.30140	0.60230	704.300	21.59	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	694.30000	0.69430	592.30200	0.59230	694.300	21.80	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.00000	0.00000	0.00200	0.00000	21.80	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	684.30000	0.68430	582.30280	0.58230	684.300	22.01	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	0.00000	0.00000	0.00280	0.00000	22.01	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	434.30860	0.43431	332.99410	0.33299	434.309	24.66	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	0.00860	0.00001	0.69410	0.00069	0.009	24.66	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	394.31840	0.39432	293.59290	0.29359	394.318	23.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	0.01840	0.00002	1.29290	0.00129	0.018	23.76	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	344.34830	0.34435	245.02150	0.24502	344.348	22.63	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	0.04830	0.00005	2.72150	0.00272	0.048	22.63	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	244.64850	0.24465	152.88590	0.15289	244.648	20.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	0.34850	0.00035	10.58590	0.01059	0.349	20.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	0.00690	0.00001	0.12830	0.00013	0.007	26.23	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	495.70690	0.49571	597.82830	0.59783	495.707	26.23	0	0.00
\$ / R	On 16/10/2013	Any day expiry			9.97000	9.97000	9.86850	9.86850		13.68	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	229.13040	0.22913	171.10390	0.17110	229.130	13.36	0	10,000.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	59.13040	0.05913	102.60390	0.10260	59.130	13.36	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.97870	9.97870	9.87690	9.87690		13.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	6.68270	0.00668	12.94720	0.01295	6.683	13.29	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	595.38270	0.59538	499.84720	0.49985	595.383	13.29	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	7.02010	0.00702	13.58060	0.01358	7.020	13.23	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	585.72010	0.58572	490.48060	0.49048	585.720	13.23	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	576.07450	0.57607	481.48370	0.48148	576.074	13.17	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	7.37450	0.00737	14.58370	0.01458	7.375	13.17	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	518.60740	0.51861	428.79190	0.42879	518.607	12.82	0	0.00

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 22/10/2013	Any day expiry	9.47	Put	9.90740	0.00991	21.89190	0.02189	9.907	12.82	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	115.22470	0.11522	90.22160	0.09022	115.225	14.40	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	206.52470	0.20652	283.32160	0.28332	206.525	14.40	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.98310	9.98310	9.88110	9.88110		14.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	507.04630	0.50705	420.35540	0.42036	507.046	12.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	13.94630	0.01395	29.25540	0.02926	13.946	12.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	497.71220	0.49771	412.08540	0.41209	497.712	12.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	14.61220	0.01461	30.98540	0.03099	14.612	12.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	488.76810	0.48877	403.89030	0.40389	488.768	12.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	15.66810	0.01567	32.79030	0.03279	15.668	12.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	453.59390	0.45359	371.89040	0.37189	453.594	12.94	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	20.49390	0.02049	40.79040	0.04079	20.494	12.94	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	116.87110	0.11687	92.68970	0.09269	116.871	14.71	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	233.77110	0.23377	311.58970	0.31159	233.771	14.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.98740	9.98740	9.88530	9.88530		13.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,737.44470	1.73744	1,635.41770	1.63542	1,737.445	18.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.04470	0.00004	0.11770	0.00012	0.045	18.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,687.45690	1.68746	1,585.44540	1.58545	1,687.457	18.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.05690	0.00006	0.14540	0.00015	0.057	18.47	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	569.54350	0.56954	477.82180	0.47782	569.543	13.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	12.14350	0.01214	22.52180	0.02252	12.143	13.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	560.10440	0.56010	469.21610	0.46922	560.104	13.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	12.70440	0.01270	23.91610	0.02392	12.704	13.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	13.29060	0.01329	25.37480	0.02537	13.291	12.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	550.69060	0.55069	460.67480	0.46067	550.691	12.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	418.31640	0.41832	341.37440	0.34137	418.316	12.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	30.91640	0.03092	56.07440	0.05607	30.916	12.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	340.08600	0.34009	272.45850	0.27246	340.086	13.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	52.68600	0.05269	87.15850	0.08716	52.686	13.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	83.33780	0.08334	127.72950	0.12773	83.338	13.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	270.73780	0.27074	213.02950	0.21303	270.738	13.47	0.00	0	7,500.00
\$ / R	On 29/10/2013	Any day expiry			9.98880	9.98880	9.88680	9.88680		14.04	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	463.11310	0.46311	382.32260	0.38232	463.113	12.90	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	24.31310	0.02431	45.52260	0.04552	24.313	12.90	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	38.14100	0.03814	33.50200	0.03350	38.141	17.69	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	649.34100	0.64934	746.70200	0.74670	649.341	17.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.03030	10.03030	9.92790	9.92790		14.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,731.08140	1.73108	1,629.08470	1.62908	1,731.081	17.13	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.78140	0.00078	1.18470	0.00118	0.781	17.13	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	635.37710	0.63538	548.56660	0.54857	635.377	13.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	35.07710	0.03508	50.66660	0.05067	35.077	13.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	36.38430	0.03638	52.33830	0.05234	36.384	13.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	626.68430	0.62668	540.23830	0.54024	626.684	13.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	618.03200	0.61803	531.97710	0.53198	618.032	13.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	37.73200	0.03773	54.07710	0.05408	37.732	13.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	533.88730	0.53389	457.28080	0.45728	533.887	13.12	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	53.58730	0.05359	79.38080	0.07938	53.587	13.12	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	94.13300	0.09413	130.29830	0.13030	94.133	13.53	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	424.43300	0.42443	358.19830	0.35820	424.433	13.53	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	791.98720	0.79199	886.79210	0.88679	791.987	17.83	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	72.28720	0.07229	64.69210	0.06469	72.287	17.83	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.05370	10.05370	9.95120	9.95120		14.56	156,666,807.10	15,583	527,778.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.15000	0.00015	0.23790	0.00024	0.150	20.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,653.85000	2.65385	2,551.43790	2.55144	2,653.850	20.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,054.36470	2.05436	1,952.12550	1.95213	2,054.365	17.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.66470	0.00066	0.92550	0.00093	0.665	17.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	5.35140	0.00535	7.88640	0.00789	5.351	14.85	0.00	0	750.00

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	8.75	Call	1,309.05140	1.30905	1,209.08640	1.20909	1,309.051	14.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,161.83920	1.16184	1,063.21240	1.06321	1,161.839	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	8.13920	0.00814	12.01240	0.01201	8.139	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,134.59920	1.13460	1,036.28580	1.03629	1,134.599	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	8.79920	0.00880	12.98580	0.01299	8.799	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	10.11780	0.01012	15.25890	0.01526	10.118	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,085.91780	1.08592	988.55890	0.98856	1,085.918	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,064.46150	1.06446	967.69880	0.96770	1,064.461	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	10.76150	0.01076	16.49880	0.01650	10.762	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,037.43290	1.03743	941.48870	0.94149	1,037.433	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	11.63290	0.01163	18.18870	0.01819	11.633	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	21.83120	0.02183	32.30920	0.03231	21.831	13.55	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	875.53120	0.87553	783.50920	0.78351	875.531	13.55	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	696.99250	0.69699	610.65290	0.61065	696.993	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	43.29250	0.04329	59.45290	0.05945	43.293	13.39	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	612.87370	0.61287	532.70160	0.53270	612.874	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	59.17370	0.05917	81.50160	0.08150	59.174	13.31	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	68.70600	0.06871	95.92460	0.09592	68.706	13.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	572.40600	0.57241	497.12460	0.49712	572.406	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	542.65800	0.54266	469.79210	0.46979	542.658	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	78.95800	0.07896	108.59210	0.10859	78.958	13.38	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	535.37150	0.53537	463.11720	0.46312	535.372	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	81.67150	0.08167	111.91720	0.11192	81.671	13.40	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	108.90120	0.10890	144.74860	0.14475	108.901	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	472.60120	0.47260	405.94860	0.40595	472.601	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	465.94220	0.46594	399.91970	0.39992	465.942	13.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	112.24220	0.11224	148.71970	0.14872	112.242	13.66	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	439.95350	0.43995	376.45660	0.37646	439.953	13.76	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	126.25350	0.12625	165.25660	0.16526	126.254	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	129.91650	0.12992	169.55190	0.16955	129.916	13.79	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	433.61650	0.43362	370.75190	0.37075	433.617	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	402.90860	0.40291	343.20110	0.34320	402.909	13.92	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	149.20860	0.14921	192.00110	0.19200	149.209	13.92	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	373.82110	0.37382	317.24570	0.31725	373.821	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	170.12110	0.17012	216.04570	0.21605	170.121	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	221.77410	0.22177	274.82450	0.27482	221.774	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	315.47410	0.31547	266.02450	0.26602	315.474	14.33	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	296.14050	0.29614	250.68490	0.25068	296.140	14.43	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	242.44050	0.24244	299.48490	0.29948	242.440	14.43	0.00	0	701.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	253.64070	0.25364	216.20630	0.21621	253.641	14.77	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	299.94070	0.29994	365.00630	0.36501	299.941	14.77	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	325.19610	0.32520	392.64950	0.39265	325.196	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	238.89610	0.23890	203.84950	0.20385	238.896	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	235.34690	0.23535	200.87970	0.20088	235.347	14.98	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	331.64690	0.33165	399.67970	0.39968	331.647	14.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	218.38820	0.21839	186.72080	0.18672	218.388	15.20	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	364.68820	0.36469	435.52080	0.43552	364.688	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	371.44950	0.37145	442.82290	0.44282	371.449	15.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	215.14950	0.21515	184.02290	0.18402	215.150	15.24	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	202.68150	0.20268	173.64780	0.17365	202.682	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	398.98150	0.39898	472.44780	0.47245	398.982	15.41	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	196.73300	0.19673	168.70550	0.16871	196.733	15.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	413.03300	0.41303	487.50550	0.48751	413.033	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	434.45190	0.43445	510.38340	0.51038	434.452	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	188.15190	0.18815	161.58340	0.16158	188.152	15.63	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	172.15950	0.17216	148.33350	0.14833	172.160	15.88	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	478.45950	0.47846	557.13350	0.55713	478.459	15.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	162.31110	0.16231	140.18980	0.14019	162.311	16.06	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	508.61110	0.50861	588.98980	0.58899	508.611	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	570.70990	0.57071	654.36120	0.65436	570.710	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	144.40990	0.14441	125.56120	0.12556	144.410	16.40	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	138.26660	0.13827	120.64890	0.12065	138.267	16.53	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	594.56660	0.59457	679.44890	0.67945	594.567	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	130.52640	0.13053	114.45970	0.11446	130.526	16.70	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	626.82640	0.62683	713.25970	0.71326	626.826	16.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	635.02140	0.63502	721.77430	0.72177	635.021	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	128.72140	0.12872	112.97430	0.11297	128.721	16.75	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	121.79860	0.12180	107.26900	0.10727	121.799	16.93	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	668.09860	0.66810	756.06900	0.75607	668.099	16.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	106.33780	0.10634	94.51470	0.09451	106.338	17.40	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	752.63780	0.75264	843.31470	0.84331	752.638	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	839.48360	0.83948	932.44270	0.93244	839.484	17.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	93.18360	0.09318	83.64270	0.08364	93.184	17.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	88.48590	0.08849	79.75160	0.07975	88.486	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	874.78590	0.87479	968.55160	0.96855	874.786	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	79.94280	0.07994	72.66230	0.07266	79.943	18.42	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	946.24280	0.94624	1,041.46230	1.04146	946.243	18.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,018.71410	1.01871	1,114.99910	1.11500	1,018.714	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	72.41410	0.07241	66.19910	0.06620	72.414	18.79	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	56.71440	0.05671	52.82100	0.05282	56.714	19.67	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,203.01440	1.20301	1,301.62100	1.30162	1,203.014	19.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	47.59510	0.04760	45.07620	0.04508	47.595	20.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,343.89510	1.34390	1,443.87620	1.44388	1,343.895	20.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	40.29060	0.04029	38.81950	0.03882	40.291	20.96	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,486.59060	1.48659	1,587.61950	1.58762	1,486.591	20.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	32.70340	0.03270	32.25010	0.03225	32.703	21.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,679.00340	1.67900	1,781.05010	1.78105	1,679.003	21.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	24.60240	0.02460	25.84210	0.02584	24.602	23.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,970.90240	1.97090	2,074.64210	2.07464	1,970.902	23.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	21.59260	0.02159	24.43410	0.02443	21.593	25.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,317.89260	2.31789	2,423.23410	2.42323	2,317.893	25.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	20.91090	0.02091	24.10020	0.02410	20.911	26.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,467.21090	2.46721	2,572.90020	2.57290	2,467.211	26.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.06840	10.06840	9.96580	9.96580		14.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	594.38380	0.59438	519.51470	0.51951	594.384	13.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	75.98380	0.07598	103.71470	0.10371	75.984	13.25	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	565.01430	0.56501	492.43370	0.49243	565.014	13.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	86.61430	0.08661	116.63370	0.11663	86.614	13.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	557.81700	0.55782	485.81460	0.48581	557.817	13.37	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	89.41700	0.08942	120.01460	0.12001	89.417	13.37	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	550.68020	0.55068	479.25830	0.47926	550.680	13.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	92.28020	0.09228	123.45830	0.12346	92.280	13.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	103.96080	0.10396	93.51240	0.09351	103.961	17.88	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	875.56080	0.87556	967.71240	0.96771	875.561	17.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.12190	10.12190	10.01930	10.01930		14.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,827.04360	1.82704	1,726.29560	1.72630	1,827.044	15.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	5.14360	0.00514	6.99560	0.00700	5.144	15.95	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	356.82460	0.35682	313.13360	0.31313	356.825	15.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	354.92460	0.35492	413.83360	0.41383	354.925	15.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	620.32910	0.62033	695.73750	0.69574	620.329	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	232.22910	0.23223	205.03750	0.20504	232.229	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	229.73980	0.22974	202.92880	0.20293	229.740	16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	627.83980	0.62784	703.62880	0.70363	627.840	16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	227.28290	0.22728	200.84640	0.20085	227.283	16.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	88,365.79870	0.88366	97,761.63560	0.97762	88,365.799	18.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.19340	10.19340	10.09070	10.09070	0.00	0.00	0	25.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	33,205.35790	0.33205	29,714.12960	0.29714	33,205.358	16.39	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	62,865.35790	0.62865	69,644.12960	0.69644	62,865.358	16.39	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	32,918.80070	0.32919	29,459.69840	0.29460	32,918.801	16.43	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	63,578.80070	0.63579	70,389.69840	0.70390	63,578.801	16.43	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	32,635.13750	0.32635	29,208.17360	0.29208	32,635.138	16.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	64,295.13750	0.64295	71,138.17360	0.71138	64,295.138	16.46	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.32770	10.32770	10.22440	10.22440	0.00	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0	0.00	
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	36,230.00000	0.36230	46,560.00000	0.46560	36,230.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0	0.00	
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	37,230.00000	0.37230	47,560.00000	0.47560	37,230.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0	0.00	
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	38,230.00000	0.38230	48,560.00000	0.48560	38,230.000	0.00	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				16.14550	16.14550	15.94430	15.94430	13.97	16,145,500.00	1,000	27,150.00	
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	1,302.55850	1.30256	1,125.49520	1.12550	1,302.559	13.63	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	47.05850	0.04706	71.19520	0.07120	47.059	13.63	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	1,293.50170	1.29350	1,116.80380	1.11680	1,293.502	13.62	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	48.00170	0.04800	72.50380	0.07250	48.002	13.62	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	1,284.45980	1.28446	1,108.13280	1.10813	1,284.460	13.61	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	48.95980	0.04896	73.83280	0.07383	48.960	13.61	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				16.35890	16.35890	16.15710	16.15710	14.68	0.00	0	4,586.00	
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	3,527.83650	3.52784	3,330.03520	3.33004	3,527.837	18.24	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	18.93650	0.01894	22.93520	0.02294	18.937	18.24	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	3,380.13150	3.38013	3,183.02640	3.18303	3,380.132	17.83	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	21.23150	0.02123	25.92640	0.02593	21.232	17.83	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	2,170.02900	2.17003	1,982.28740	1.98229	2,170.029	14.69	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	61.12900	0.06113	75.18740	0.07519	61.129	14.69	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	2,132.19790	2.13220	1,944.96110	1.94496	2,132.198	14.59	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	63.29790	0.06330	77.86110	0.07786	63.298	14.59	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	2,122.75350	2.12275	1,935.64500	1.93565	2,122.754	14.57	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	63.85350	0.06385	78.54500	0.07854	63.854	14.57	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	2,113.31430	2.11331	1,926.33540	1.92634	2,113.314	14.54	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	64.41430	0.06441	79.23540	0.07924	64.414	14.54	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	1,935.00530	1.93501	1,750.73860	1.75074	1,935.005	14.07	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	76.10530	0.07611	93.63860	0.09364	76.105	14.07	0.00	0	327.00
£ / R	On	13/06/2014			Foreign Exchange Future				16.56450	16.56450	16.36120	16.36120	15.09	0.00	0	200.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	1,088.22110	1.08822	977.85580	0.97786	1,088.221	14.53	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	563.72110	0.56372	656.65580	0.65666	563.721	14.53	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	1,083.02130	1.08302	973.07800	0.97308	1,083.021	14.54	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	568.52130	0.56852	661.87800	0.66188	568.521	14.54	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	1,077.83790	1.07784	968.32130	0.96832	1,077.838	14.56	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	573.33790	0.57334	667.12130	0.66712	573.338	14.56	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future				16.79410	16.79410	16.58930	16.58930	15.40	0.00	0	0.00	
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	998.02680	0.99803	911.17940	0.91118	998.027	15.44	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	1,043.92680	1.04393	1,161.87940	1.16188	1,043.927	15.44	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	994.20100	0.99420	907.67040	0.90767	994.201	15.46	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	1,050.10100	1.05010	1,168.37040	1.16837	1,050.101	15.46	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	990.38430	0.99038	904.16970	0.90417	990.384	15.47	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,056.28430	1.05628	1,174.86970	1.17487	1,056.284	15.47	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10187	0.10187	0.10084	0.10084	14.60	0.00	0	14,300.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,193.25850	0.01193	1,096.20740	0.01096	1,193.259	13.65	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	5.85850	0.00006	12.50740	0.00013	5.859	13.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	377.23850		0.00377		332.31680	0.00332	377.238	14.60	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	189.83850		0.00190		248.61680	0.00249	189.838	14.60	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	88.96990		0.00089		82.61500	0.00083	88.970	18.20	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	901.56990		0.00902		998.91500	0.00999	901.570	18.20	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10336		0.10336		0.10233	0.10233		16.43	0.00	0	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,386.27000		0.01386		1,292.32900	0.01292	1,386.270	15.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	49.77000		0.00050		59.52900	0.00060	49.770	15.73	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	646.24380		0.00646		587.86500	0.00588	646.244	16.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	309.74380		0.00310		355.06500	0.00355	309.744	16.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	287.18590		0.00287		261.72410	0.00262	287.186	19.04	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	950.68590		0.00951		1,028.92410	0.01029	950.686	19.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.58270		13.58270		13.42920	13.42920		13.85	9,412,811.10	693	83,033.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,385.97630		2.38598		2,233.19160	2.23319	2,385.976	17.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	3.27630		0.00328		3.99160	0.00399	3.276	17.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,144.02370		2.14402		1,991.52420	1.99152	2,144.024	16.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	4.32370		0.00432		5.32420	0.00532	4.324	16.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,094.28530		2.09429		1,941.86000	1.94186	2,094.285	16.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	4.58530		0.00459		5.66000	0.00566	4.585	16.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,044.56580		2.04457		1,892.22110	1.89222	2,044.566	16.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	4.86580		0.00487		6.02110	0.00602	4.866	16.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	12.31970		0.01232		20.95710	0.02096	12.320	12.69	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,345.01970		1.34502		1,200.15710	1.20016	1,345.020	12.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,110.75910		1.11076		973.29130	0.97329	1,110.759	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	28.05910		0.02806		44.09130	0.04409	28.059	12.72	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,020.50240		1.02050		886.94110	0.88694	1,020.502	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	37.80240		0.03780		57.74110	0.05774	37.802	12.74	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	50.08400		0.05008		74.49730	0.07450	50.084	12.75	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	932.78400		0.93278		803.69730	0.80370	932.784	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	890.00240		0.89000		763.36120	0.76336	890.002	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	57.30240		0.05730		84.16120	0.08416	57.302	12.76	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	806.84340		0.80684		687.05080	0.68705	806.843	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	74.14340		0.07414		107.85080	0.10785	74.143	12.77	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	138.21130		0.13821		191.34930	0.19135	138.211	13.09	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	620.91130		0.62091		520.54930	0.52055	620.911	13.09	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	555.13230		0.55513		462.58270	0.46258	555.132	13.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	172.43230		0.17243		233.38270	0.23338	172.432	13.24	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	208.97880		0.20898		173.64360	0.17364	208.979	14.92	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	626.27880		0.62628		744.44360	0.74444	626.279	14.92	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	741.18900		0.74119		865.94710	0.86595	741.189	15.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	173.88900		0.17389		145.14710	0.14515	173.889	15.33	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	96.88010		0.09688		82.78860	0.08279	96.880	16.76	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,164.18010		1.16418		1,303.58860	1.30359	1,164.180	16.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	43.55010		0.04355		37.70130	0.03770	43.550	18.51	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,810.85010		1.81085		1,958.50130	1.95850	1,810.850	18.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.77380		13.77380		13.62020	13.62020		14.39	0.00	0	22,876.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,371.55120		1.37155		1,242.74790	1.24275	1,371.551	13.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	87.75120		0.08775		112.54790	0.11255	87.751	13.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,363.08690		1.36309		1,234.60670	1.23461	1,363.087	13.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	89.28690		0.08929		114.40670	0.11441	89.287	13.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,354.64110		1.35464		1,226.48860	1.22649	1,354.641	13.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	90.84110		0.09084		116.28860	0.11629	90.841	13.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,238.68330		1.23868		1,115.35900	1.11536	1,238.683	13.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	114.88330		0.11488		145.15900	0.14516	114.883	13.30	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.95810		13.95810		13.80400	13.80400		14.92	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	605.63380		0.60563		688.67930	0.68868	605.634	14.68	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	773.73380		0.77373		702.67930	0.70268	773.734	14.68	0.00	0	0.00

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	769.31560		0.76932		698.63390	0.69863	769.316	14.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	611.21560		0.61122		694.63390	0.69463	611.216	14.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	764.92200		0.76492		694.70050	0.69470	764.922	14.71	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	616.82200		0.61682		700.70050	0.70070	616.822	14.71	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.16460		14.16460		14.01120	14.01120		15.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	787.22300		0.78722		730.14460	0.73014	787.223	15.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	962.62300		0.96262		1,058.94460	1.05894	962.623	15.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	783.67440		0.78367		726.87020	0.72687	783.674	15.58	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	969.07440		0.96907		1,065.67020	1.06567	969.074	15.58	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	780.14920		0.78015		723.61260	0.72361	780.149	15.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	975.54920		0.97555		1,072.41260	1.07241	975.549	15.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.36540		14.36540		14.21770	14.21770		15.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,285.19270		1.28519		1,209.84200	1.20984	1,285.193	14.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	609.79270		0.60979		682.14200	0.68214	609.793	14.74	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,280.22660		1.28023		1,205.18200	1.20518	1,280.227	14.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	614.82660		0.61483		687.48200	0.68748	614.827	14.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	619.88110		0.61988		692.83580	0.69284	619.881	14.77	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,275.28110		1.27528		1,200.53580	1.20054	1,275.281	14.77	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.98422		109.98422		109.98368	109.98368			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	1,005.78000		1.00578		1,006.32000	1.00632	1,005.780		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	1,015.78000		1.01578		1,016.32000	1.01632	1,015.780		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	1,025.78000		1.02578		1,026.32000	1.02632	1,025.780		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.15607		106.15607		106.15098	106.15098			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	3,833.93000		3.83393		3,839.02000	3.83902	3,833.930		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	3,843.93000		3.84393		3,849.02000	3.84902	3,843.930		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	3,853.93000		3.85393		3,859.02000	3.85902	3,853.930		0.00	0	0.00
2050	On 07/11/2013	Bond Future			109.87106		109.87106		110.13076	110.13076			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		140.76000	0.14076	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	118.94000		0.11894		0.00000	0.00000	118.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		130.76000	0.13076	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	128.94000		0.12894		0.00000	0.00000	128.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		120.76000	0.12076	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	138.94000		0.13894		0.00000	0.00000	138.940		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			411.21000		411.21000		411.23100	411.23100			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.61400		416.61400		416.63500	416.63500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			488.61800		488.61800		488.76800	488.76800			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			495.03900		495.03900		495.19100	495.19100			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			439.01500		439.01500		439.06500	439.06500			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			444.78400		444.78400		444.83500	444.83500			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.36640		9.36640		9.35510	9.35510		11.86	749,312.00	80	8,252.00

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	1,074.87790		1.07488		1,063.93850	1.06394	1,074.878	14.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	8.47790		0.00848		8.83850	0.00884	8.478	14.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	785.37360		0.78537		775.22190	0.77522	785.374	12.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	18.97360		0.01897		20.12190	0.02012	18.974	12.93	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	173.38090		0.17338		181.04070	0.18104	173.381	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	239.78090		0.23978		236.14070	0.23614	239.781	11.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	167.42230		0.16742		165.19810	0.16520	167.422	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	261.02230		0.26102		270.09810	0.27010	261.022	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	163.60410		0.16360		161.45890	0.16146	163.604	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	267.20410		0.26720		276.35890	0.27636	267.204	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	273.45850		0.27346		282.68920	0.28269	273.458	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	159.85850		0.15986		157.78920	0.15779	159.859	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	120.16460		0.12016		118.89730	0.11890	120.165	12.35	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	353.76460		0.35376		363.79730	0.36380	353.765	12.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	14.41650		0.01442		14.76020	0.01476	14.417	12.93	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	948.01650		0.94802		959.66020	0.95966	948.016	12.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	8.92800		0.00893		9.21210	0.00921	8.928	14.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,242.52800		1.24253		1,254.11210	1.25411	1,242.528	14.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.44020		9.44020		9.42940	9.42940		12.03	0.00	0	3,939.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	289.79470		0.28979		286.86680	0.28687	289.795	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	339.59470		0.33959		347.46680	0.34747	339.595	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	285.62060		0.28562		282.75280	0.28275	285.621	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	345.42060		0.34542		353.35280	0.35335	345.421	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	281.49370		0.28149		278.68540	0.27869	281.494	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	351.29370		0.35129		359.28540	0.35929	351.294	12.11	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.51220		9.51220		9.50080	9.50080		12.17	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	252.03240		0.25203		249.95330	0.24995	252.032	12.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	629.83240		0.62983		639.15330	0.63915	629.832	12.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	636.84640		0.63685		646.20740	0.64621	636.846	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	249.04640		0.24905		247.00740	0.24701	249.046	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	246.09260		0.24609		244.09320	0.24409	246.093	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	643.89260		0.64389		653.29320	0.65329	643.893	12.68	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.59300		9.59300		9.58090	9.58090		12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	490.12770		0.49013		485.48830	0.48549	490.128	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	437.12770		0.43713		444.58830	0.44459	437.128	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	485.34430		0.48534		480.75950	0.48076	485.344	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	442.34430		0.44234		449.85950	0.44986	442.344	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	480.59160		0.48059		476.06500	0.47606	480.592	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	447.59160		0.44759		455.16500	0.45517	447.592	12.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.74800		9.74800		9.64790	9.64790		12.55	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	156.79490		0.15679		132.35710	0.13236	156.795	13.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	348.79490		0.34879		424.45710	0.42446	348.795	13.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	153.76320		0.15376		129.87500	0.12988	153.763	13.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	355.76320		0.35576		431.97500	0.43197	355.763	13.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	150.78700		0.15079		127.44120	0.12744	150.787	13.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	362.78700		0.36279		439.54120	0.43954	362.787	13.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.86040		9.86040		9.76010	9.76010		13.57	246,510.00	25	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	336.34020		0.33634		293.96050	0.29396	336.340	13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	415.94020		0.41594		473.86050	0.47386	415.940	13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	332.53860		0.33254		290.59390	0.29059	332.539	13.81	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	422.13860		0.42214		480.49390	0.48049	422.139	13.81	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	328.78090		0.32878		287.26840	0.28727	328.781	13.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	428.38090		0.42838		487.16840	0.48717	428.381	13.84	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			56.36990		56.36990		-7.32860	-7.32860			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			394.30590		394.30590		343.05940	343.05940			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			371.43390		371.43390		316.18660	316.18660			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			260.25080		260.25080		197.29500	197.29500			0.00	0	1,600.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			0.00000		0.00000		0.01150	0.01150			0.00	30,000	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	50	0.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			64.33890		64.33890		55.68230	55.68230			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			57.17220		57.17220		50.01950	50.01950			0.00	0	10,000.00
CF CANDO CAFA	On 25/09/2013	Can-Do Future			0.00000		0.00000		761.99530	761.99530			0.00	20	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.04350		11.04350		10.93150	10.93150		14.49	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	428.95300		0.42895		366.68430	0.36668	428.953	14.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	175.45300		0.17545		225.18430	0.22518	175.453	14.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	423.04640		0.42305		361.43820	0.36144	423.046	14.06	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	179.54640		0.17955		229.93820	0.22994	179.546	14.06	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	417.19730		0.41720		356.24680	0.35625	417.197	14.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	183.69730		0.18370		234.74680	0.23475	183.697	14.07	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.20680		11.20680		11.09510	11.09510		15.23	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	436.24300		0.43624		393.65070	0.39365	436.243	15.44	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	519.44300		0.51944		588.55070	0.58855	519.443	15.44	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	432.46160		0.43246		390.22570	0.39023	432.462	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	525.66160		0.52566		595.12570	0.59513	525.662	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	428.70970		0.42871		386.83110	0.38683	428.710	15.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	531.90970		0.53191		601.73110	0.60173	531.910	15.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63910		1.63910		1.62360	1.62360		14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	382.05460		0.03821		326.88070	0.03269	382.055	14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	491.05460		0.04911		590.88070	0.05909	491.055	14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	345.29820		0.03453		295.32380	0.02953	345.298	14.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	554.29820		0.05543		659.32380	0.06593	554.298	14.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	311.86460		0.03119		266.72910	0.02667	311.865	14.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	620.86460		0.06209		730.72910	0.07307	620.865	14.64	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65470		1.65470		1.63950	1.63950		14.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	544.73650		0.05447		484.19000	0.04842	544.737	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	897.73650		0.08977		989.19000	0.09892	897.736	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	512.35040		0.05124		455.27520	0.04553	512.350	15.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	965.35040		0.09654		1,060.27520	0.10603	965.350	15.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	481.91580		0.04819		428.17100	0.04282	481.916	15.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,034.91580		0.10349		1,133.17100	0.11332	1,034.916	15.70	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.35861		110.35861		110.48685	110.48685			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	368.61000		0.36861		496.85000	0.49685	368.610		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	358.61000		0.35861		486.85000	0.48685	358.610		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	348.61000		0.34861		476.85000	0.47685	348.610		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		9.34053	84.69930		9.33391	84.75099			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	7,064.94000	7.06494	7,013.25000	7.01325	7,064.940		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	6,976.66000	6.97666	6,924.97000	6.92497	6,976.660		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	6,888.51000	6.88851	6,836.82000	6.83682	6,888.510		0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.45110	85.81239		9.44428	85.86462			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	676.22000	0.67622	728.45000	0.72845	676.220		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	751.75000	0.75175	803.98000	0.80398	751.750		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	827.17000	0.82717	879.40000	0.87940	827.170		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000	0.00000	0.00000	0.00000	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		438.31300	438.31300		438.34000	438.34000			0.00	0	127.00
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	76,770.00000	7.67700	76,500.00000	7.65000	76,770.000		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	76,870.00000	7.68700	76,600.00000	7.66000	76,870.000		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	76,970.00000	7.69700	76,700.00000	7.67000	76,970.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI		444.07300	444.07300		444.10000	444.10000			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	40,830.00000	4.08300	41,100.00000	4.11000	40,830.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	40,730.00000	4.07300	41,000.00000	4.10000	40,730.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	40,630.00000	4.06300	40,900.00000	4.09000	40,630.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000	0.00000	0.00000	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		196.74500	196.74500		196.79600	196.79600			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future		199.35500	199.35500		199.40600	199.40600			0.00	0	174.00
ILBI	On 07/11/2013	Index Future		525.58800	525.58800		525.58800	525.58800			0.00	0	0.00
ILBI	On 06/02/2014	Index Future		532.68400	532.68400		532.68400	532.68400			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future		5.15000	94.85000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future		5.23000	94.77000		5.23000	94.77000			0.00	0	3,000.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	5.25000	94.75000		5.27000	94.73000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	5.32000	94.68000		5.33000	94.67000			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	5.52000	94.48000		5.54000	94.46000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	5.84000	94.16000		5.83000	94.17000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	6.11000	93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	6.36000	93.64000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.64000	93.36000		6.65000	93.35000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.87000	93.13000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	7.13000	92.87000		7.19000	92.81000			0.00	0	0.00
NZ\$ / R	On 13/12/2013			Foreign Exchange Future	8.26900	8.26900		8.30270	8.30270		9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	Foreign Exchange Future	221.94380	0.22194		244.80960	0.24481	221.944	9.76	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	Foreign Exchange Future	82.94380	0.09294		82.10960	0.08211	92.944	9.76	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	Foreign Exchange Future	215.61950	0.21562		238.20310	0.23820	215.620	9.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	Foreign Exchange Future	96.61950	0.09662		85.50310	0.08550	96.620	9.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	Foreign Exchange Future	209.39480	0.20939		231.69490	0.23169	209.395	9.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	Foreign Exchange Future	100.39480	0.10039		88.99490	0.08899	100.395	9.75	0.00	0	0.00
NZ\$ / R	On 17/03/2014			Foreign Exchange Future	8.32830	8.32830		8.36160	8.36160		12.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	Foreign Exchange Future	374.82410	0.37482		392.66460	0.39266	374.824	11.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	Foreign Exchange Future	186.52410	0.18652		171.06460	0.17106	186.524	11.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	Foreign Exchange Future	368.99400	0.36899		386.61360	0.38661	368.994	11.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	Foreign Exchange Future	190.69400	0.19069		175.01360	0.17501	190.694	11.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	Foreign Exchange Future	363.22030	0.36322		380.62350	0.38062	363.220	11.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	Foreign Exchange Future	194.92030	0.19492		179.02350	0.17902	194.920	11.96	0.00	0	0.00
R / ¥EN	On 13/12/2013			Foreign Exchange Future	9.92530	9.92530	0.10071	10.02800	10.02800		14.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	Foreign Exchange Future	4,191.15300	0.41912	0.10071	5,031.03000	0.50310	4,191.153	15.73	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	Foreign Exchange Future	1,838.15300	0.18382	0.10071	1,651.03000	0.16510	1,838.153	15.73	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	Foreign Exchange Future	4,123.01620	0.41230	0.10071	4,959.04710	0.49590	4,123.016	15.69	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	Foreign Exchange Future	1,870.01620	0.18700	0.10071	1,679.04710	0.16790	1,870.016	15.69	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	Foreign Exchange Future	4,055.33700	0.40553	0.10071	4,887.49480	0.48875	4,055.337	15.65	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	Foreign Exchange Future	1,902.33700	0.19023	0.10071	1,707.49480	0.17075	1,902.337	15.65	0.00	0	0.00
R023	On 07/11/2013			Bond Future	7.59651	102.55587		7.58924	102.60407			0.00	0	11,754.00
R023	On 07/11/2013	6.49	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	Bond Future	7,686.26000	7.68626		7,638.06000	7.63806	7,686.260		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	Bond Future	7,613.53000	7.61353		7,565.33000	7.56533	7,613.530		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	Bond Future	7,540.85000	7.54085		7,492.65000	7.49265	7,540.850		0.00	0	0.00
R023	On 06/02/2014			Bond Future	7.68802	103.90358		7.68046	103.95236			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	Bond Future	974.37000	0.97437		1,023.15000	1.02315	974.370		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	Bond Future	1,038.05000	1.03805		1,086.83000	1.08683	1,038.050		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	Bond Future	1,101.69000	1.10169		1,150.47000	1.15047	1,101.690		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013			Bond Future	6.02319	114.98022		5.99469	115.03338		2.99	97,963,147.44	852	29,453.00
R157	On 07/11/2013	5.59	Call	Bond Future	169.31000	0.16931		192.83000	0.19283	169.310	2.96	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	Bond Future	980.91000	0.98091		951.27000	0.95127	980.910	2.96	0.00	0	0.00
R157	On 07/11/2013	5.60	Call	Bond Future	174.05000	0.17405		197.95000	0.19795	174.050	2.96	0.00	0	0.00
R157	On 07/11/2013	5.60	Put	Bond Future	966.83000	0.96683		937.57000	0.93757	966.830	2.96	0.00	0	0.00
R157	On 07/11/2013	5.61	Call	Bond Future	178.88000	0.17888		203.17000	0.20317	178.880	2.96	0.00	0	0.00
R157	On 07/11/2013	5.61	Put	Bond Future	952.84000	0.95284		923.97000	0.92397	952.840	2.96	0.00	0	0.00

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 06/02/2014	Bond Future			6.15840		116.49120		6.12488	116.54497		2.81	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	432.60000		0.43260		466.93000	0.46693	432.600	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,268.15000		1.26815		1,248.71000	1.24871	1,268.150	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	438.25000		0.43825		472.80000	0.47280	438.250	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,257.60000		1.25760		1,238.38000	1.23838	1,257.600	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	443.95000		0.44395		478.72000	0.47872	443.950	2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,247.11000		1.24711		1,228.11000	1.22811	1,247.110	2.76	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.29135		111.26629		6.24938	111.32297		2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	309.56000		0.30956		338.11000	0.33811	309.560	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,810.83000		1.81083		1,782.70000	1.78270	1,810.830	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	312.87000		0.31287		341.60000	0.34160	312.870	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,800.38000		1.80038		1,772.43000	1.77243	1,800.380	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	316.21000		0.31621		345.12000	0.34512	316.210	2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,789.96000		1.78996		1,762.19000	1.76219	1,789.960	2.45	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.44308		112.81706		6.39206	112.87307		2.23	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,116.08000		1.11608		1,159.29000	1.15929	1,116.080	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	790.96000		0.79096		778.16000	0.77816	790.960	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,122.52000		1.12252		1,165.40000	1.16540	1,122.520	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	786.48000		0.78648		773.35000	0.77335	786.480	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,128.97000		1.12897		1,171.95000	1.17195	1,128.970	2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	782.01000		0.78201		768.98000	0.76898	782.010	2.26	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.90989		125.01289		7.92288	124.89322		14.62	0.00	0	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	34.67000		0.03467		45.88000	0.04588	34.670	14.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,067.27000		14.06727		14,198.15000	14.19815	14,067.270	14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	97.16000		0.09716		119.71000	0.11971	97.160	14.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,483.35000		11.48335		11,625.57000	11.62557	11,483.350	14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,929.27000		2.92927		2,969.63000	2.96963	2,929.270	14.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,102.48000		2.10248		2,262.51000	2.26251	2,102.480	14.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,679.49000		3.67949		3,701.14000	3.70114	3,679.490	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,583.77000		1.58377		1,725.09000	1.72509	1,583.770	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,550.81000		1.55081		1,690.70000	1.69070	1,550.810	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,736.45000		3.73645		3,756.67000	3.75667	3,736.450	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,793.83000		3.79383		3,812.61000	3.81261	3,793.830	14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,518.37000		1.51837		1,656.82000	1.65682	1,518.370	14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,328.42000		4.32842		4,333.90000	4.33390	4,328.420	14.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,248.82000		1.24882		1,373.97000	1.37397	1,248.820	14.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	693.46000		0.69346		787.60000	0.78760	693.460	14.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,966.98000		5.96698		5,941.45000	5.94145	5,966.980	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,770.00000		7.77000		7,714.82000	7.71482	7,770.000	15.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	359.68000		0.35968		424.17000	0.42417	359.680	15.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,665.64000		9.66564		9,586.28000	9.58628	9,665.640	15.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	173.95000		0.17395		214.26000	0.21426	173.950	15.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			7.99604		121.36620		8.00949	121.24498		14.69	121,366.20	1	116.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,258.02000		3.25802		3,327.35000	3.32735	3,258.020	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,598.59000		5.59859		5,789.14000	5.78914	5,598.590	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,295.84000		3.29584		3,364.95000	3.36495	3,295.840	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,543.81000		5.54381		5,734.14000	5.73414	5,543.810	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,333.93000		3.33393		3,402.81000	3.40281	3,333.930	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,489.39000		5.48939		5,679.49000	5.67949	5,489.390	14.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.08086		123.01693		8.09453	122.89641		14.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Call	2,205.79000		2.20579		2,311.42000	2.31142	2,205.790	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,412.37000		11.41237		11,638.52000	11.63852	11,412.370	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,230.38000		2.23038		2,335.30000	2.33530	2,230.380	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,339.22000		11.33922		11,564.66000	11.56466	11,339.220	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,266.36000		11.26636		11,491.08000	11.49108	11,266.360	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,255.15000		2.25515		2,359.35000	2.35935	2,255.150	14.17	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.16401		119.43956		8.17837	119.31569		14.33	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,884.11000		6.88411		6,976.24000	6.97624	6,884.110	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,803.48000		5.80348		6,019.48000	6.01948	5,803.480	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,929.03000		6.92903		7,019.47000	7.01947	6,929.030	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,763.22000		5.76322		5,977.53000	5.97753	5,763.220	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,974.09000		6.97409		7,062.83000	7.06283	6,974.090	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,723.18000		5.72318		5,935.79000	5.93579	5,723.180	14.36	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			278.08846		278.08846		278.54325	278.54325			0.00	0	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	1,901.54000		1.90154		1,446.75000	1.44675	1,901.540		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	1,911.54000		1.91154		1,456.75000	1.45675	1,911.540		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	1,921.54000		1.92154		1,466.75000	1.46675	1,921.540		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			5.14077		107.26794		5.12310	107.28728		1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	121.10000		0.12110		134.78000	0.13478	121.100	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	505.94000		0.50594		500.28000	0.50028	505.940	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	124.39000		0.12439		138.25000	0.13825	124.390	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	498.23000		0.49823		492.75000	0.49275	498.230	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	127.74000		0.12774		141.78000	0.14178	127.740	1.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	490.58000		0.49058		485.28000	0.48528	490.580	1.85	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.09140		104.26972		5.06847	104.28922		1.58	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	469.06000		0.46906		482.85000	0.48285	469.060	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	342.78000		0.34278		337.07000	0.33707	342.780	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	473.97000		0.47397		487.83000	0.48783	473.970	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	339.20000		0.33920		333.56000	0.33356	339.200	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	478.91000		0.47891		492.83000	0.49283	478.910	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	335.65000		0.33565		330.07000	0.33007	335.650	1.60	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.92710		105.68788		4.89110	105.70967		1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	359.83000		0.35983		378.37000	0.37837	359.830	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	473.14000		0.47314		469.89000	0.46989	473.140	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	362.59000		0.36259		381.19000	0.38119	362.590	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	469.84000		0.46984		466.65000	0.46665	469.840	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	365.37000		0.36537		384.02000	0.38402	365.370	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	466.56000		0.46656		463.42000	0.46342	466.560	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.40393		102.75094		4.34679	102.77168		0.86	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	530.23000		0.53023		545.43000	0.54543	530.230	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	209.55000		0.20955		204.01000	0.20401	209.550	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	532.55000		0.53255		547.78000	0.54778	532.550	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	208.26000		0.20826		202.75000	0.20275	208.260	0.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.31	Call	534.87000		0.53487		550.13000	0.55013	534.870	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	206.98000		0.20698		201.50000	0.20150	206.980	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			206.91902		206.91902		206.60105	206.60105			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	2,070.98000		2.07098		2,388.95000	2.38895	2,070.980		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	2,080.98000		2.08098		2,398.95000	2.39895	2,080.980		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	2,090.98000		2.09098		2,408.95000	2.40895	2,090.980		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			6.77858		106.20904		6.76678	106.24956		5.34	52,361,056.72	493	19,958.00
R203	On 07/11/2013	Bond Future	5.71	Call	19.27000		0.01927		26.30000	0.02630	19.270	5.21	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,767.43000		3.76743		3,733.94000	3.73394	3,767.430	5.21	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	67.59000		0.06759		82.51000	0.08251	67.590	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,817.98000		2.81798		2,792.38000	2.79238	2,817.980	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	70.40000		0.07040		85.65000	0.08565	70.400	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,785.36000		2.78536		2,760.09000	2.76009	2,785.360	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	73.30000		0.07330		88.95000	0.08895	73.300	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,752.85000		2.75285		2,727.98000	2.72798	2,752.850	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,979.52000		103.97952		104,020.04000	104.02004	103,979.520	5.53	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	5.53	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.90249		107.60478		6.88974	107.64576		4.92	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	273.83000		0.27383		305.25000	0.30525	273.830	4.80	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,390.28000		3.39028		3,380.72000	3.38072	3,390.280	4.80	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	393.77000		0.39377		431.86000	0.43186	393.770	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,879.52000		2.87952		2,876.63000	2.87663	2,879.520	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	401.04000		0.40104		439.49000	0.43949	401.040	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,853.72000		2.85372		2,851.19000	2.85119	2,853.720	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	408.42000		0.40842		447.22000	0.44722	408.420	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,828.04000		2.82804		2,825.86000	2.82586	2,828.040	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,177.92000		1.17792		1,236.03000	1.23603	1,177.920	4.90	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,378.95000		1.37895		1,396.08000	1.39608	1,378.950	4.90	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.02208		104.90694		7.00757	104.95046		4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,263.61000		4.26361		4,256.79000	4.25679	4,263.610	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	330.04000		0.33004		366.74000	0.36674	330.040	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	334.93000		0.33493		371.93000	0.37193	334.930	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,237.12000		4.23712		4,230.60000	4.23060	4,237.120	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,210.68000		4.21068		4,204.47000	4.20447	4,210.680	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	339.87000		0.33987		377.18000	0.37718	339.870	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,322.81000		1.32281		1,379.11000	1.37911	1,322.810	4.80	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,870.52000		1.87052		1,883.30000	1.88330	1,870.520	4.80	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,221.63000		2.22163		2,280.60000	2.28060	2,221.630	4.88	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,096.11000		1.09611		1,111.56000	1.11156	1,096.110	4.88	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.14542		106.36868		7.13005	106.41147		4.57	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,397.18000		1.39718		1,468.32000	1.46832	1,397.180	4.52	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,251.67000		2.25167		2,280.02000	2.28002	2,251.670	4.52	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,011.07000		2.01107		2,087.31000	2.08731	2,011.070	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,609.61000		1.60961		1,643.06000	1.64306	1,609.610	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,026.49000		2.02649		2,102.79000	2.10279	2,026.490	4.58	0.00	0	0.00

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	7.30	Put	1,597.33000		1.59733	1,630.84000	1.63084		1,597.330	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,041.96000		2.04196	2,118.33000	2.11833		2,041.960	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,585.12000		1.58512	1,618.70000	1.61870		1,585.120	4.58	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			8.89157		98.55991	8.86403	98.82092				0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,708.74000		4.70874	4,969.75000	4.96975		4,708.740		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	4,795.88000		4.79588	5,056.89000	5.05689		4,795.880		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	4,882.88000		4.88288	5,143.89000	5.14389		4,882.880		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			8.98216		95.59840	8.95378	95.86272				0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,497.39000		3.49739	3,761.71000	3.76171		3,497.390		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	3,584.82000		3.58482	3,849.14000	3.84914		3,584.820		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	3,672.11000		3.67211	3,936.43000	3.93643		3,672.110		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.07287		96.89883	9.04341	97.16859				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,653.13000		2.65313	2,922.89000	2.92289		2,653.130		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	2,740.33000		2.74033	3,010.09000	3.01009		2,740.330		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,827.39000		2.82739	3,097.15000	3.09715		2,827.390		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.95586		107.56013	6.95395	107.56845			7.04	0.00	0	30,648.00
R204	On 07/11/2013	Bond Future	6.29	Call	165.09000		0.16509	190.56000	0.19056		165.090	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,112.93000		3.11293	3,130.08000	3.13008		3,112.930	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	170.97000		0.17097	196.93000	0.19693		170.970	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,073.79000		3.07379	3,091.43000	3.09143		3,073.790	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	177.01000		0.17701	203.47000	0.20347		177.010	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,034.83000		3.03483	3,052.97000	3.05297		3,034.830	6.93	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,134.69000		1.13469	1,185.40000	1.18540		1,134.690	7.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	942.80000		0.94280	985.19000	0.98519		942.800	7.04	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.05863		104.94357	7.05661	104.95195			6.98	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	705.29000		0.70529	750.32000	0.75032		705.290	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,524.70000		3.52470	3,561.35000	3.56135		3,524.700	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	716.74000		0.71674	762.05000	0.76205		716.740	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,493.30000		3.49330	3,530.23000	3.53023		3,493.300	6.88	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	728.32000		0.72832	773.90000	0.77390		728.320	6.89	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,462.05000		3.46205	3,499.25000	3.49925		3,462.050	6.89	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.16198		106.37083	7.15931	106.38137			6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	672.96000		0.67296	730.09000	0.73009		672.960	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,216.00000		5.21600	5,262.59000	5.26259		5,216.000	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	681.44000		0.68144	738.89000	0.73889		681.440	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,182.93000		5.18293	5,229.84000	5.22984		5,182.930	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,149.95000		5.14995	5,197.18000	5.19718		5,149.950	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	690.00000		0.69000	747.77000	0.74777		690.000	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.26630		103.82132	7.26382	103.83060			6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,897.22000		2.89722	2,961.75000	2.96175		2,897.220	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,249.88000		2.24988	2,305.13000	2.30513		2,249.880	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,917.61000		2.91761	2,982.13000	2.98213		2,917.610	6.67	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
R204	On 07/08/2014	Bond Future	7.45	Put	2,233.16000		2.23316	2,288.40000	2.28840		2,233.160	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,938.09000		2.93809	3,002.57000	3.00257		2,938.090	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,216.54000		2.21654	2,271.74000	2.27174		2,216.540	6.67	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			7.23949		102.40107	7.24775	102.36051			9.34	0.00	0	21,305.00
R207	On 07/11/2013	Bond Future	6.69	Call	371.07000		0.37107	391.42000	0.39142		371.070	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,115.34000		3.11534	3,176.25000	3.17625		3,115.340	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	381.40000		0.38140	401.93000	0.40193		381.400	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,074.91000		3.07491	3,136.00000	3.13600		3,074.910	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	391.94000		0.39194	412.65000	0.41265		391.940	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,034.73000		3.03473	3,096.00000	3.09600		3,034.730	9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.33971		100.10762	7.34842	100.06647			9.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	931.82000		0.93182	952.55000	0.95255		931.820	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,305.93000		4.30593	4,367.81000	4.36781		4,305.930	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	945.26000		0.94526	966.04000	0.96604		945.260	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,270.17000		4.27017	4,332.10000	4.33210		4,270.170	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	958.84000		0.95884	979.66000	0.97966		958.840	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,234.59000		4.23459	4,296.56000	4.29656		4,234.590	9.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.44274		101.46924	7.45152	101.42940			9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	855.68000		0.85568	887.00000	0.88700		855.680	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,744.57000		6.74457	6,815.73000	6.81573		6,744.570	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,705.63000		6.70563	6,776.91000	6.77691		6,705.630	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	865.40000		0.86540	896.84000	0.89684		865.400	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	875.21000		0.87521	906.77000	0.90677		875.210	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,666.80000		6.66680	6,738.20000	6.73820		6,666.800	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.54660		99.24257	7.55618	99.20090			9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,646.49000		3.64649	3,663.24000	3.66324		3,646.490	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,025.00000		3.02500	3,083.42000	3.08342		3,025.000	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,669.77000		3.66977	3,686.05000	3.68605		3,669.770	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,005.12000		3.00512	3,063.07000	3.06307		3,005.120	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,693.13000		3.69313	3,708.93000	3.70893		3,693.130	9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,985.34000		2.98534	3,042.81000	3.04281		2,985.340	9.07	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			7.35680		97.37709	7.35458	97.38931			10.26	0.00	0	10,081.00
R208	On 07/11/2013	Bond Future	6.79	Call	332.05000		0.33205	372.93000	0.37293		332.050	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,512.97000		3.51297	3,541.63000	3.54163		3,512.970	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	342.28000		0.34228	383.77000	0.38377		342.280	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,465.97000		3.46597	3,495.24000	3.49524		3,465.970	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	352.76000		0.35276	394.85000	0.39485		352.760	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,419.27000		3.41927	3,449.14000	3.44914		3,419.270	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,801.74000		1.80174	1,861.03000	1.86103		1,801.740	10.35	0.00	0	0.00

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	7.50	Put	1,017.92000	1.01792	1,064.99000	1.06499		1,017.920	10.35	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.44943	98.65673		7.44711	98.66909		9.93	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	923.66000	0.92366		981.66000	0.98166	923.660	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,796.82000	4.79682		4,842.46000	4.84246	4,796.820	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	938.01000	0.93801		995.96000	0.99596	938.010	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,755.26000	4.75526		4,800.85000	4.80085	4,755.260	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	952.52000	0.95252		1,010.81000	1.01081	952.520	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,713.90000	4.71390		4,759.83000	4.75983	4,713.900	9.77	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.53963	96.60175		7.53685	96.61609		9.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	779.39000	0.77939		847.28000	0.84728	779.390	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,499.29000	7.49929		7,552.84000	7.55284	7,499.290	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	789.39000	0.78939		857.69000	0.85769	789.390	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,453.28000	7.45328		7,507.24000	7.50724	7,453.280	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,407.39000	7.40739		7,461.76000	7.46176	7,407.390	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	799.49000	0.79949		868.20000	0.86820	799.490	9.66	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.62917	97.94776		7.62650	97.96108		9.53	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,868.57000	3.86857		3,980.77000	3.98077	3,868.570	9.54	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,070.21000	3.07021		3,169.09000	3.16909	3,070.210	9.54	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,895.69000	3.89569		4,007.85000	4.00785	3,895.690	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,047.96000	3.04796		3,146.80000	3.14680	3,047.960	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,922.90000	3.92290		4,035.01000	4.03501	3,922.900	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,025.84000	3.02584		3,124.63000	3.12463	3,025.840	9.55	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			8.70774	76.69065		8.70021	76.75032		21.94	0.00	0	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,083.27000	2.08327		2,182.31000	2.18231	2,083.270	21.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,542.67000	2.54267		2,582.04000	2.58204	2,542.670	21.90	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,634.25000	2.63425		2,736.30000	2.73630	2,634.250	21.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,987.15000	1.98715		2,029.53000	2.02953	1,987.150	21.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,676.44000	2.67644		2,778.47000	2.77847	2,676.440	21.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,951.26000	1.95126		1,993.62000	1.99362	1,951.260	21.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,719.00000	2.71900		2,820.98000	2.82098	2,719.000	21.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,915.86000	1.91586		1,958.17000	1.95817	1,915.860	21.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,896.17000	4.89617		4,990.90000	4.99090	4,896.170	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	784.42000	0.78442		819.48000	0.81948	784.420	22.25	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,744.01000	5.74401		5,834.40000	5.83440	5,744.010	22.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	556.54000	0.55654		587.26000	0.58726	556.540	22.35	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,328.46000	6.32846		6,415.65000	6.41565	6,328.460	22.41	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	437.96000	0.43796		465.48000	0.46548	437.960	22.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,527.71000	7.52771		7,609.15000	7.60915	7,527.710	22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	264.09000	0.26409		285.86000	0.28586	264.090	22.53	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.78976	77.69851		8.78203	77.75883		21.44	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,142.67000	3.14267		3,229.46000	3.22946	3,142.670	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,130.12000	5.13012		5,156.59000	5.15659	5,130.120	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,175.79000	3.17579		3,262.83000	3.26283	3,175.790	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,082.11000	5.08211		5,108.83000	5.10883	5,082.110	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,209.09000	3.20909		3,296.38000	3.29638	3,209.090	21.36	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,034.42000	5.03442		5,061.39000	5.06139	5,034.420	21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.86946	75.61012		8.86131	75.67278		21.66	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,091.47000	2.09147		2,177.53000	2.17753	2,091.470	21.31	0.00	0	0.00

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 08/05/2014	Bond Future	7.84	Put	10,693.41000		10.69341	10,716.81000	10.71681	10,693.410		21.31	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,113.54000		2.11354	2,199.15000	2.19915	2,113.540		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,624.82000		10.62482	10,647.77000	10.64777	10,624.820		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,135.75000		2.13575	2,220.93000	2.22093	2,135.750		21.32	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,556.51000		10.55651	10,579.03000	10.57903	10,556.510		21.32	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.94763		76.66370	8.93937	76.72629			21.26	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,373.74000		6.37374	6,472.28000	6.47228	6,373.740		21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,679.31000		5.67931	5,715.26000	5.71526	5,679.310		21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,411.22000		6.41122	6,509.27000	6.50927	6,411.220		21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,642.21000		5.64221	5,677.67000	5.67767	5,642.210		21.29	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,448.78000		6.44878	6,546.34000	6.54634	6,448.780		21.30	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,605.31000		5.60531	5,640.28000	5.64028	5,605.310		21.30	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			158.55406		158.55406	158.55044	158.55044				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	1,435.94000		1.43594	1,439.56000	1.43956	1,435.940			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	1,445.94000		1.44594	1,449.56000	1.44956	1,445.940			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	1,455.94000		1.45594	1,459.56000	1.45956	1,455.940			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			128.17132		128.17132	128.22782	128.22782				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	1,818.68000		1.81868	1,762.18000	1.76218	1,818.680			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	1,828.68000		1.82868	1,772.18000	1.77218	1,828.680			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	1,838.68000		1.83868	1,782.18000	1.78218	1,838.680			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			131.10567		131.10567	131.10837	131.10837				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	1,884.33000		1.88433	1,881.63000	1.88163	1,884.330			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	1,894.33000		1.89433	1,891.63000	1.89163	1,894.330			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	1,904.33000		1.90433	1,901.63000	1.90163	1,904.330			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			8.52066		87.76135	8.52351	87.73837			19.13	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,587.18000		2.58718	2,637.84000	2.63784	2,587.180		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,030.49000		2.03049	2,104.13000	2.10413	2,030.490		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,630.07000		2.63007	2,680.27000	2.68027	2,630.070		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,993.52000		1.99352	2,066.70000	2.06670	1,993.520		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,673.34000		2.67334	2,723.06000	2.72306	2,673.340		19.20	0.00	0	0.00

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	8.61	Put	1,957.05000		1.95705		2,029.75000	2.02975	1,957.050	19.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.60933		88.91463		8.61228	88.89125		19.69	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,104.91000		3.10491		3,132.12000	3.13212	3,104.910	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,691.03000		5.69103		5,741.62000	5.74162	5,691.030	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,137.45000		3.13745		3,164.65000	3.16465	3,137.450	19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,640.89000		5.64089		5,691.47000	5.69147	5,640.890	19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,170.19000		3.17019		3,197.37000	3.19737	3,170.190	19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,591.06000		5.59106		5,641.62000	5.64162	5,591.060	19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.69197		86.58538		8.69480	86.56331		19.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,174.73000		2.17473		2,239.49000	2.23949	2,174.730	19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,981.52000		10.98152		11,068.35000	11.06835	10,981.520	19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,913.19000		10.91319		11,000.22000	11.00022	10,913.190	19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,196.10000		2.19610		2,261.06000	2.26106	2,196.100	19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,217.62000		2.21762		2,282.77000	2.28277	2,217.620	19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,845.13000		10.84513		10,932.35000	10.93235	10,845.130	19.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.77424		87.79180		8.77730	87.76833		19.37	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,558.91000		6.55891		6,601.91000	6.60191	6,558.910	19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,056.54000		6.05654		6,123.01000	6.12301	6,056.540	19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,597.15000		6.59715		6,639.10000	6.63910	6,597.150	19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,018.77000		6.01877		6,084.19000	6.08419	6,018.770	19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,635.49000		6.63549		6,676.40000	6.67640	6,635.490	19.44	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,981.19000		5.98119		6,045.57000	6.04557	5,981.190	19.44	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			8.89952		76.83449		8.88708	76.93538		22.68	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	145.72000		0.14572		171.83000	0.17183	145.720	22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,103.47000		10.10347		10,028.69000	10.02869	10,103.470	22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	150.85000		0.15085		177.60000	0.17760	150.850	22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,009.45000		10.00945		9,935.31000	9.93531	10,009.450	22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	156.13000		0.15613		183.53000	0.18353	156.130	22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	9,915.78000		9.91578		9,842.29000	9.84229	9,915.780	22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.98552		77.84425		8.97272	77.94637		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,408.02000		4.40802		4,494.89000	4.49489	4,408.020	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,372.34000		4.37234		4,357.09000	4.35709	4,372.340	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,446.53000		4.44653		4,533.67000	4.53367	4,446.530	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,331.29000		4.33129		4,316.31000	4.31631	4,331.290	23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,485.75000		4.48575		4,572.61000	4.57261	4,485.750	23.37	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,291.10000		4.29110		4,275.84000	4.27584	4,291.100	23.37	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			8.94023		99.71968		8.92782	99.84938			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	12,801.48000		12.80148		12,671.78000	12.67178	12,801.480		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	12,672.15000		12.67215		12,542.45000	12.54245	12,672.150		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	12,543.08000		12.54308		12,413.38000	12.41338	12,543.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.02787		101.03018		9.01509	101.16140			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	633.45000		0.63345		764.67000	0.76467	633.450		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	734.72000		0.73472		865.94000	0.86594	734.720		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.11	Call	835.80000	0.83580		967.02000	0.96702	835.800		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,735.06000	19,735.06000		19,524.85000	19,524.85000			0.00	0	0.00

Total for Derivatives : **334,176,180.56** **48,847** **1 951 355.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000		0.00000	99.95670			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.64000	108.47297		6.64000	108.41523			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000		0.00000	100.01518			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.09500	105.31816		8.09500	105.24892			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000		0.00000	100.61391			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000		0.00000	100.72856			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.96000	100.26439		8.96000	100.19277			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.99000	101.61290		6.99000	101.55506			0.00	0	5,163,000.00
AB07	On 07/03/2014	Spot Bond			6.29000	101.63275		6.29000	101.58162			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000		0.00000	101.05131			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.41000	109.87022		8.41000	109.79645			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.83000	133.55551		0.83000	133.50742			0.00	0	76,000.00
ABCP13	On 07/12/2023	Spot Bond			2.26000	131.05633		2.26000	262.51318			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	100.60432			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000		0.00000	100.50452			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.75052			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000		0.00000	100.18019			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000		0.00000	100.18834			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000		0.00000	100.19365			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.25000	106.25237		7.25000	106.18968			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond			0.00000	100.00000		0.00000	102.09630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	6.89000	102.50025		6.89000	102.44335			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78333			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91538			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.64048			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.57309			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.71289			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03625			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03026			0.00	0	0.00
ABL18	On 19/09/2015	Spot Bond	100.00000	27.47326		100.00000	27.10847			42,700,000,000,000.00	427,000,000	510,000,000.00
ABL19	On 19/09/2018	Spot Bond	100.00000	11.24671		100.00000	11.09738			18,300,000,000,000.00	183,000,000	496,000,000.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.61805			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.62688			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.28000	132.09430		5.28000	131.99971			0.00	0	51,000.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	123.48799		2.93000	123.42224			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.78000	117.01519		2.78000	116.95460			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.43000	98.60484		4.43000	98.54088			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.80000	105.01764		5.80000	100.93141			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.71000	114.55670		10.71000	114.45931			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.32387			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.92774			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.92469			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92086			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.08000	109.88535		4.08000	109.81694			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	38.62078		100.00000	38.33771			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.00000	163.77191		2.00000	163.69746			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	153.32221		2.76000	153.24307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.03000	165.88235	2.03000	165.80653				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.22000	162.42017	2.22000	164.48644				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.70625	72.50172	7.70625	72.44779				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.70625	72.50172	7.70625	72.44779				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.53000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.01976				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.67000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.50000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.06000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	86.23000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.83000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45715				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.30400				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.41000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.43000	105.08705	6.43000	105.03256				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.84000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.15000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.79000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.60000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.78000	112.68474	6.78000	112.62250				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39748				0.00	4,000,000	1,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.94000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.85000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500	93.58095	2.69500	99.41546				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.71000		98.68830		2.71000	144.03337			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.82000		110.72756		2.82000	187.79771			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	83.93000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.15500		91.72326		9.15500	91.82100			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	91.63000			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	104.82216			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.16000			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	9.34000		110.63245		9.34000	111.49006			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	9.28500		111.85344		9.28500	111.92987			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.48500		90.51631		8.48500	90.45468			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.38000		109.88095		9.38000	111.17179			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.86000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.01000		107.25252		8.01000	107.18273			0.00	0	384,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.59000	105.95574		6.59000	105.89975			0.00	0	11,292,362.00
ABS6	On 01/06/2020	Spot Bond		8.53500	101.01448		8.53500	100.94529			0.00	0	331,000.00
ABS7	On 11/09/2026	Spot Bond		9.54000	95.01634		9.54000	94.94298			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.24000	105.06022		7.24000	104.99831			492,320,000,000.00	68,000,000	0.00
ABSI1	On 11/06/2014	Spot Bond		1.53000	128.05956		1.53000	128.00622			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.07000	133.07918		2.07000	266.56919			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.77000	122.50397		0.77000	125.19192			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.95000	123.06145		1.95000	125.47693			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.34854		100.00000	33.78892			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.94000	104.95188		10.94000	104.85929			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.94905			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.30770		100.00000	2.29079			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.97473			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33836			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.75496		100.00000	13.65414			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92336			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.97301		11.00000	58.92245			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.80317		100.00000	8.73865			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69899			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94448			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
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.14693			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.16250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13998			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14468			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14674			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23365			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23365			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24131			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13624			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24131			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22598			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.79243			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.13354			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13163			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01791			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.13163			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14191			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.14639			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.14825			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.14451			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12218			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.13625			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.99000	105.04564	8.99000	104.96870			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.12509			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.16000	102.05753	7.16000	101.99892			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.08129			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.27556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.02378			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	101.13690			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	78.13563			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	148.64557			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	148.64693			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.13994			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70487			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70487			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.13690			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58945			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.13521			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.13408			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.27397			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.48722			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.27418			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.80296			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.96294			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.22899			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.75600			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02135			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.14052			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11788			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.11579			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84192			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12262			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.11940			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12565			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13730			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13069			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12319			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12527			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.27598		10.23000	100.19311			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.12719			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12414			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.17411			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	106.60215			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11730			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.03500	106.06455		9.03500	105.98775			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13667			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	108.47820		1.75000	108.55287			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12509			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12529			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13366			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.13831			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.12902			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.13738			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13274			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.49733				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13923				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64212				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.13738				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.13331				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.14117				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.14361				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12399				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.12683				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.14426				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.14257				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15311				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.13459				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15164				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15219				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15311				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.51375				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.14572				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.14572				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	110.03715				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	110.82615				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12530				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12400				0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.04350				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.64012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12754			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12809			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.13366			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12549			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.07141			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17787			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.25025			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.10189		100.00000	6.05766			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65085			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.72533			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77490			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.29864			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44389			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.63746			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.25871			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.64500	100.49388		7.64500	100.42964			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.66561			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.96389			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.00500	102.85226		8.00500	102.78538			0.00	0	375,000.00
AIR02		On 30/04/2023	Spot Bond	8.98000	121.97370		8.98000	121.88590			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	46.02204		100.00000	45.68837			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.86000	109.47556		6.86000	109.41438			0.00	0	12,204,462.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	46.17274		100.00000	45.83799			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	16.41200		100.00000	16.30327			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.96000	151.34628		2.96000	151.26571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond		4.78000	100.88710		4.78000	127.16832			0.00	0	26,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.24938			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.27492			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28677			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.25785			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99753			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.50500	105.16247		8.50500	105.09070			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27211			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.18069			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		99.72900	100.00000		98.92473			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.99839			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.96500	114.43669		6.96500	108.54294			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.89907			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.90928			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.87000	106.09420		6.87000	101.67451			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.46000	109.85550		8.46000	104.81654			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97190			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.72849	103.59877		10.72849	102.26753			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.70472	101.22243		10.70472	100.73189			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.75230	101.09961		10.75230	100.65383			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.92217			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.78651	101.13228		10.78651	100.57810			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.59473	100.61483		11.59473	100.52018			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.92020			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.92020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92026			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.97849		100.05222		10.97849	99.94500			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.90651		102.29391		10.90651	100.66828			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.70472		101.22243		10.70472	100.73189			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.83480		101.63436		10.83480	100.88393			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.02800		95.17819		10.02800	100.45169			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.92459			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92129			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92129			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.92581			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	10.45598		100.16582		10.45598	100.01408			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.23500		99.56120		11.23500	99.47131			0.00	0	0.00
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		68.48067		10.22500	96.92913			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	99.94737			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.93231			0.00	14,000,000	7,000,000.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.26600		12.22500	99.92524			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.92253			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.90500		63.99843		10.90500	99.75096			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92498			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92294			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92294			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92597				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.94428				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.72849	103.47523	13.72849	102.19903				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.98121	100.96074	14.98121	100.83933				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.86697	100.93701	13.86697	100.49778				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.89627				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.89627				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.89627				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89217				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.49624	100.00000	10.43662				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.69000	100.00000	18.55449				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.01000	100.00000	16.88668				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.50000	100.00000	10.42388				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.50000	100.00000	10.42388				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.69500	100.00000	12.60296				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.00000	100.00000	10.92025				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	72.77998	100.00000	72.36653				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.12465				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.92040				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.91839				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			9,000,000,000,000.00	90,000,000	45,000,000.00	
BCP75U	On 06/12/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.97000	105.44445	1.97000	169.73359				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.90000	97.85585	7.90000	145.06762				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond		7.90000	99.15972		7.90000	145.34539			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.28500	102.27304		8.28500	102.20502			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12341			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75345			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	100.98341			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.35196			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12854			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	58.22353		100.00000	57.80141			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.59500	98.27693		7.59500	98.21656			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.22207			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21532			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24274			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33409			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42542			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68077			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.20420		100.00000	10.13022			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02147			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07768			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10176			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10979			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20609			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33439			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.38967		100.00000	6.34335			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.38967		100.00000	6.34335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18929			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20566			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21013			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.06000	102.55353		8.06000	102.48641			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22351			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24717			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.70353		100.00000	5.66173			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.70353		100.00000	5.66173			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.11500	104.83497		6.11500	104.78351			0.00	0	6,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.13254			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.65212			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.06650			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.58430			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.57806			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.68330			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.57322			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60609			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.66577			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.91327			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.32138			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.13635			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	12.93191		100.00000	11.21364			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.69000	111.84499		6.69000	111.78501			0.00	0	425,000.00
CBL08	On 02/11/2016	Spot Bond	9.11000	118.94209		9.11000	118.85574			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.68268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.81323				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.81000		108.08242	8.81000	108.00649				0.00	0	7,068,000.00
CBL12	On 06/09/2018	Spot Bond	10.81500		102.62587	10.81500	102.53633				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.50169				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.06500		103.76529	11.06500	103.67423				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.00788				0.00	0	300,000.00
CBL16	On 18/05/2017	Spot Bond	9.00000		104.78094	9.00000	104.70577				0.00	0	770,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.91964				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.50500		99.24885	11.50500	99.15839				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06313				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.28790				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.94638				0.00	26,500,000	15,500,000.00
CBL22	On 06/05/2020	Spot Bond	9.81000		97.12216	9.81000	97.04636				0.00	0	63,000.00
CCT01	On 23/06/2023	Spot Bond	9.73000		120.96983	9.73000	120.87566				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.58000		116.89533	9.58000	116.80570				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.98000		115.85692	8.98000	115.77261				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.51191				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.36000		101.52797	11.36000	101.43555				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.99368				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.99988				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.40921				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.77290				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.48129				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.60380				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.30157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.28725			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36287			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.17426			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33416			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33416			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92951			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.33800	100.00000	65.85705				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.33800	100.00000	65.85705				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	66.33800	100.00000	65.85705				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.14001			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.33800	100.00000	65.85705				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.60410			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27382			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.46888	10.11000	102.38652				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27382			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.82386			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	105.18655			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.28345	2.76000	112.22927				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	109.22308	3.14000	112.10191				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.67222	8.25000	100.60480				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	100.27382			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN198		On 13/09/2021	Spot Bond	3.10000	117.08527		3.10000	111.71126			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.04732		2.40000	111.68143			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20256			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.19111			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34596			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.36489			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.84000	105.66886		7.84000	105.60227			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.41670			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39540			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28015			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28844			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.89000	105.85638		7.89000	105.78926			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.89000	105.85638		7.89000	105.78926			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	7.94000	104.71046		7.94000	104.64365			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.14377			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15992			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.27292			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.27292			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	60.70218		100.17539	60.25658			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.29599			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.80076			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14607			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.58098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.62166			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.92300	9.35000	100.84785			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.92300	9.35000	100.84785			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58092			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58265			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	100.98442			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19254			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.96461			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01660			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01660			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01660			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01660			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01660			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01710			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01775			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01775			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01775			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01775			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01775			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01788			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.83500	103.58975	8.83500	103.51556			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16960			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.67590			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.18236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.18236			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.11244			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16544			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90801			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19354			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13181			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13088			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13347			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.66019			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.71113			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.71095			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13309			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.39021			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34474			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01542			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.12716			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14850			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14850			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14850			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14850			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.88124			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.53948			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02082			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02056			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93760			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02056			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.76388			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15449			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93765			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93765			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93402			0.00	0	0.00
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	101.90951			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	100.93702			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.43500	97.19412		10.43500	98.31359			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.95500	95.04005		10.95500	95.02108			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.15533			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.91340			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.25347			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.82237		8.80500	103.57464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.13459			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28192			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	100.14146			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.14424			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.15496			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.14572			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20819			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20819			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20819			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.16264			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01097			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.14525			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93730			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	100.51680			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19940			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18203			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93689			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20989			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.69863		7.01000	37.29874			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	147.66432			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		8.28500	102.27304		8.28500	130.11543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		7.90000	33.01423		7.90000	145.06762			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.90000	33.40857		7.90000	145.34539			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.56419			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.44076			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61823			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61823			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14562			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.13512			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13723			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13738			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26783			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.12363			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.39000	109.51416		8.39000	105.81279			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.46000	104.90738		8.46000	104.83615			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.72000	119.23305		9.72000	119.14032			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.84000	109.19919		7.84000	109.13038			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.31000	107.99999		9.31000	107.91858			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.74500	96.04778		9.74500	95.97291			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.63000	96.77364		10.63000	96.69152			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.63000	94.39536		10.63000	94.31526			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.53573			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.56620			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46205			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02163			0.00	0	0.00
CPL016	On 26/09/2013	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
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97101			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		100.00000	69.84321		100.00000	69.44644			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.17000	95.53609		12.17000	94.50006			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.26180		100.00000	11.15549			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.98154			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.73500	98.27893		7.73500	97.00806			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.87123			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.06829			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.29915			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.27510			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.39268			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	102.15731			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.62000	124.82078		6.62000	124.75416			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.96500	108.66065		7.96500	108.59149			57,467,475.00	7,215	32,125,215.00
DV23	On 27/02/2023	Spot Bond		8.39500	111.20709		8.39500	111.13256			62,055,840.00	7,392	80,321,392.00
E170	On 01/08/2020	Spot Bond		7.62000	133.06136		7.62000	132.98026			1,219,200,000.00	160,000	18,100,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.75977			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.60728			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.65807			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.69154			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.29723			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81963		0.10000	130.58537			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.14000	114.73141		2.14000	114.67805			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	101.66561		2.19000	101.61793			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.23000	102.95181		2.23000	101.35045			312,200,000,000.00	140,000,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond		9.21000	108.54002		9.21000	108.46038			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.06000	109.40309		9.06000	109.32278			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.68000	106.46913		9.68000	106.38711			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.28000	94.96815		10.28000	98.11670			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69938			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.81720			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.52698			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.57472			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.22589			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	53.64187		100.00000	53.24871			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	87.61905		100.00000	86.99764			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	91.45609		100.00000	90.79177			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	86.69834		100.00000	86.08491			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	85.60959		100.00000	85.02721			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	81.62622		100.00000	81.11069			10,000,000,000,000.00	100,000,000	100,000,000.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.69765		3.00000	128.62891			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.80000	106.45734		10.80000	106.36610			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.78384			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37777			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.68672			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.42500	83.88046		9.42500	101.24942			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.81600			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.74723			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72834			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.80685			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.68898			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71023			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.67066			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.70213			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.66436			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.69059			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.28000		103.26532		6.28000	103.21271			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.21500		111.89338		7.21500	111.82839			43,704,862,500.00	6,057,500	253,775,000.00
ES23	On 25/01/2023	Spot Bond	8.04000		114.48066		8.04000	114.40711			44,294,040,360.00	5,509,209	238,957,000.00
ES26	On 02/04/2026	Spot Bond	8.50500		94.97439		8.50500	94.90957			113,150,520.00	13,304	44,312,000.00
ES33	On 15/09/2033	Spot Bond	9.29000		84.18212		9.28000	84.19758			183,784,070.00	19,783	900,484,000.00
ES42	On 25/04/2042	Spot Bond	9.56500		92.54818		9.56500	93.22353			765,200,000,000.00	80,000,000	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.59584			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31717			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.01717			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.33308			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.49322			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.23897			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.81531		100.00000	11.72965			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.49806		100.00000	11.41470			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.77012			0.00	700,000	200,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.80442			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.87290			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.94118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	6.89000		102.29249		6.89000	102.23508			0.00	0	17,087,000.00
FRB05	On 21/12/2018	Spot Bond	8.90500		100.65977		8.90500	100.58792			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.27255			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27248			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.25566			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.57079			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.70500		108.35394		10.70500	108.26136			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.41373			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.05000		123.77414		2.05000	124.54745			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.10000		132.75728		2.10000	265.92375			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.69000		98.92530		2.69000	144.37951			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.71000		112.52831		2.71000	190.85353			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.05000		112.16019		7.05000	112.09582			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.07200		57.32888		8.07200	56.60142			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49800		36.60235		9.49800	35.68512			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.36525		9.73000	34.42843			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		81.09620		100.00000	99.18478			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.10979			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.94738			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	106.22278			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.56926			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.91981			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.91981			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.60590			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.90343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16450			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.28653			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14006			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15549			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.96502			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.28210			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15311			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18808			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20362			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14517			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.95458			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22528			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15034			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.16639		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17817			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21310			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16087			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17192			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20234			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18752			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21128			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22437			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19540			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17468			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17137			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21601			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21329			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20581			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21638			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18294			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.07766		100.09221	11.98906			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.13497			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.18886			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.16349			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18495			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84218			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40993			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15164			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	100.15355			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13870			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.14201			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19083			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.95290			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26301			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.95290			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.13923				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	50.79550	13.22500	50.74106				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.13032				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95454				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.95454				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.13050				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.20027				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.13719				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.65000	87.45452	3.65000	90.42599				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.14386				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.14386				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.76499				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93730				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.33425				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.98427				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.13459				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.13107				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.17157				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.15625				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.68890				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.55590				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.33438				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18166				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.43393				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15215				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15128			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.38656			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.51027			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.12788			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21038			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.29000	119.67793		3.29000	113.64971			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15425			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15594			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.27000	109.65163		3.27000	113.81662			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.11000	98.93210		1.11000	118.74764			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.29000	106.68649		3.29000	113.64971			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.09000	104.45635		2.09000	120.02140			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.16000	103.42419		2.16000	123.42267			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37692			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.79373			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.31666			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.32256			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.13246			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15316			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	107.58567			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18090			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17379			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14628			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.29303			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.33869			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.15679			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	94.83213			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.03870		100.00000	7.97978			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.50247		100.00000	9.41277			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.23000	138.18490		4.23000	138.09669			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.78293			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.26096			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.83943			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.76189			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.64354			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.61511			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.61000	127.42681		2.61000	255.23582			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.11000	132.65019		2.11000	265.70902			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.83000	125.20791		2.83000	250.78691			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.42000	102.93120		2.42000	121.17579			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.12864			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.95000	121.69499		1.95000	121.64026			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38978			0.00	3,000,000	1,000,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54595			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.00772			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.01751			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.91000	90.58070		2.91000	90.53297			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.17503		104.97509	13.07420			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.12619		101.07593	16.99947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	9.56358	100.44759	9.49321					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22177					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.60936	100.76967	15.49416					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	100.92082					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.54000	99.97763	2.54000	99.92781					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	100.21109					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95782					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36500	96.71988	2.36500	102.75283					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39500	96.42968	2.39500	102.44428					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.63525					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.31000	130.51455	2.31000	331.26763					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.05558					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.98452					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.92355					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87589					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.58939					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.51089					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.70008					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.71500	103.13453	5.71500	103.08638					274,320,000,000.00	48,000,000	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.00000	104.16115	6.00000	104.11013					0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.99000	102.98414	6.99000	102.92551					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.43000	103.95858	7.43000	103.89574					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		7.56500	115.94052		7.56500	115.86998			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.09000	107.68624		8.09000	107.61665			0.00	0	433,000.00
FRX23	On 28/02/2023	Spot Bond		9.09500	92.24179		9.09500	92.17383			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.18000	114.10135		9.18000	114.01743			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.96000	97.24643		9.96000	97.16940			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.27000	82.52275		10.27000	82.45504			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.10592			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.11172			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.11648			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.11837			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.12306			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.13060			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.13624			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.16066			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.93466			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49966			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.81000	106.46200		8.81000	106.38679			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.86641			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.54849			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.79600			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.72315			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.50458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.41896			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.28363			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.67211			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.09195			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.11799			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16834			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23080			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.31750			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33058			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.68280			0.00	0	1,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.34416			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.39676			0.00	1,800,000	500,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.71294			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.29105			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02177			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.26763			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.25456			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.01135			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95274			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.82082			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	101.12000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.12000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	101.45528			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30766			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.43098	103.63223		7.43098	100.79111			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.18123			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37450			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.78426	103.69078		7.78426	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.26031			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.46041			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.23523	103.77086		8.23523	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.54074			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.56537			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.66047			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	102.04154			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38003			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53614			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59662			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.76000	111.99858		7.76000	111.92909			0.00	0	29,768,000.00
HWAY23	On 07/12/2023	Spot Bond		1.88000	135.13998		1.88000	270.70132			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.86000	138.33202		1.86000	271.14077			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.23500	101.64788		9.23500	101.57309			0.00	0	13,114,000.00
HWAY35	On 31/07/2035	Spot Bond		9.23000	101.69670		9.23000	101.62191			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.75500	109.30620		1.75500	109.25877			442,590,498,090.00	252,188,318	915,943,318.00
I2038	On 31/01/2038	Spot Bond		2.31000	105.50175		2.31000	105.45124			480,953,543,070.00	208,204,997	474,466,997.00
I2046	On 31/03/2046	Spot Bond		2.43000	101.74823		2.43000	101.69842			2,779,920,000.00	1,144,000	435,697,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050		On 31/12/2050	Spot Bond	2.41000	109.19384		2.40000	109.40490			143,254,239,130.00	59,441,593	391,500,000.00
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.60000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	6.94000	105.13558		6.94000	105.07615			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47719			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39658			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.28867			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.54592			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.68500	101.29532		6.68500	101.24133			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.44000	104.96133		7.44000	104.89781			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.16000	107.13305		8.16000	107.06207			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.61500	104.73116		6.61500	104.67531			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.15134			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66780			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.08000	110.04770		4.08000	109.97940			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.26000	103.53865		7.26000	103.47847			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89259			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.95025			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.93000	105.55643		0.93000	124.55138			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.02000	106.02795		2.02000	124.82547			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91874			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.77231			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.83000	103.44609		7.83000	103.38099			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35164			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99900			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.73593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.33500	100.79169	8.33500	100.72425				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.85000	93.90428	8.85000	93.83801				0.00	0	355,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41825				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.91000	85.39786	7.91000	97.75430				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.90000	108.46887	8.90000	102.37318				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.97071				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.00234				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.20000	106.13025	7.20000	101.25533				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.11500	106.67849	8.11500	101.24114				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00242	100.00000	0.00241				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.23756	5.00000	102.19618				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.23756	5.00000	102.19618				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.82198	5.00000	100.78139				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.23756	5.00000	102.19618				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.17520	4.00000	100.14233				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78068				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.73105				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.92827				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.22332	9.20000	113.38969				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94304				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94304				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.81606				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.58585	100.00000	7.53026				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.09244				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.85052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73518			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.94000	100.30785		8.94000	100.23517			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.50531			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.67410			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25600			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.30886			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.21033		100.00000	4.17102			0.00	0	0.00
IN222U		On 17/10/2013	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.25000	99.78471		5.25000	99.68456			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.35000	99.67857		5.35000	99.57673			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.45000	99.25896		5.45000	99.15609			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	99.15609		5.45000	99.05343			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	99.05343		5.45000	98.95098			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.45000	98.95098		5.45000	98.84875			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	100.00000	78.66379		100.00000	100.00000			72,000,000,000,000.00	720,000,000	720,000,000.00
IND340		On 01/10/2013	Spot Bond	5.25000	99.98562		5.25000	99.88506			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.88506		5.25000	99.78471			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.57673		5.35000	99.47510			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.47510		5.35000	99.37367			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.37367		5.35000	99.27246			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87032			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73923			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING115		On 31/03/2016	Spot Bond		10.72849	102.65043	10.72849	101.64434			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.72849	100.54630	10.72849	100.26860			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.02822			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.44684			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.02671			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	99.94759	6.50000	103.14178			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.14850			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	99.95100			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.59186			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.59186			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.69884			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.80604			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	94.19669			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.46064			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.26845			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.19262			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.19446			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond		0.00000	100.00000	0.00000	101.28923			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.43846			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.60521			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.14575			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.33703			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond		0.00000	100.00000	0.00000	101.12863			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.78024			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond		0.00000	100.00000	0.00000	100.36527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36875			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12997			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.08110			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97448			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97448			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.38564			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	88.22183		100.00000	87.60345			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92581			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	78.49462		100.00000	77.99145			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.48094			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33438			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36464			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38485			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		7.95000	106.65748		7.95000	106.58934			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.34000	101.35118		6.34000	101.27416			0.00	0	51,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.40633			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.41000	104.62075		8.41000	104.54974			0.00	0	593,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.82661			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.73396			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.03025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV014		On 22/06/2015	Spot Bond	8.12000	106.69020	8.12000	106.62062			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.33743			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.45302			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.11000	97.82831	3.11000	115.16203			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.87000	93.49388	3.87000	125.51450			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.90022			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.64057			0.00	20,000,000	10,000,000.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.61467			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.31326			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.11690			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.75500	88.77309	3.75500	89.49500			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.75500	88.69908	3.75500	95.24092			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.35365			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.97390			0.00	6,000,000	3,000,000.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.59713			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.25600			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.40500	113.82656	11.40500	113.72369			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.41256			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.87000	92.50167	3.87000	125.51450			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.49525			0.00	0	0.00
IVA339		On 26/09/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.25000	99.95687	5.25000	99.85637			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.25000	99.85637	5.25000	99.75608			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.25000	99.75608	5.25000	99.65598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA343		On 24/10/2013	Spot Bond	5.35000	99.64945	5.35000	99.54767			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.35000	99.54767	5.35000	99.44610			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.35000	99.44610	5.35000	99.34473			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.35000	99.34473	5.35000	99.24357			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.45000	99.22954	5.45000	99.12673			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.45000	99.12673	5.45000	99.02414			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.45000	99.02414	5.45000	98.92175			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.45000	98.92175	5.45000	98.81958			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.50000	98.50090	5.50000	98.39866			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.89967			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.10418			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.11249			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.03877			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.88576			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19519			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.96634			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.92576			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.71612			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.96227			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.63501			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.70401			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.45190			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41963			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43015			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35652			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29812			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10414			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14722			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.83027			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82855			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	92.69521		100.00000	92.00000			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	84.32771		100.00000	83.75405			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	56.25000		100.00000	55.72479			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	64.98066		100.00000	64.61151			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.13083			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.87575		100.00000	43.55766			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38454			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.78920		100.00000	14.68198			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.46121			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	58.95124		100.00000	58.40081			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.52257			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.31611			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.28000	148.52847		8.28000	148.43027			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27019			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.52521			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		100.00000	12.49999		100.00000	100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.51000	98.26417		8.51000	98.19743			0.00	0	1,003,000.00
LGL03	On 03/04/2018	Spot Bond		8.56000	68.53184		8.56000	96.49029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL04		On 14/08/2020	Spot Bond	9.00000	107.70142	9.00000	101.91044			0.00	0	227,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.38627			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.19000	102.21790	11.19000	102.12672			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.42373			0.00	1,700,000	850,000.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.22497			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.80001			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.69905			0.00	0	0.00
MAQ038		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.34373			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.94312			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.40482			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.79812			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.39097			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25610			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.44050			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.14322			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.32008			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95715			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36506			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.26059			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28347			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.17761			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	94.54974	100.00000	93.83884			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	89.97091	100.00000	89.32673			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	66.27959	100.00000	65.79907			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	53.90559	100.00000	53.51050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		42.08308	100.00000	41.77797				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.68767	100.00000	13.58735				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		33.41716	100.00000	33.17223				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		98.91599	100.00000	98.11828				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.25500		107.52978	8.25500	107.45851				0.00	0	1,979,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.27526				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.23383				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.25451				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.82542				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.82405				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.81723				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.54757				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.62508				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.64500		102.38630	7.64500	102.32335				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.32500		106.44003	8.32500	106.36928				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.13500		107.33866	9.13500	107.26052				158,949,000,000.00	17,400,000	17,400,000.00
MET01	On 15/12/2014	Spot Bond	5.63000		106.85856	5.63000	106.80995				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.11740				0.00	19,413,016	9,706,508.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.12213				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.20000		104.90996	9.20000	104.98371				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.09000		102.88335	7.09000	102.82396				0.00	0	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.52133				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.57000		103.57227	8.57000	103.50105				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.49856				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond		8.27000	103.47747		8.27000	103.40876			0.00	0	2,173,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.11000	105.25150		6.11000	105.19986			0.00	0	1,936,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	77.65957		100.00000	77.16702			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.14000	105.64956		7.14000	105.58915			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.21500	108.27328		8.21500	108.20224			0.00	0	736,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	75.41322		100.00000	74.94867			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.38000	103.47296		5.38000	103.42741			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.46457		100.89771	6.41733			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.55035		100.61875	6.50260			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	100.71603			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.73394			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.74598			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.75910			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.77102			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.77684			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.84872			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93229			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27098		100.00000	0.26902			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27098		100.00000	0.26902			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.59500	100.89963		8.59500	100.83043			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.89000	105.99863		6.89000	101.23907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.41036			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.35849			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77314			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.31210			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96976			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.94038			0.00	0	130,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04646			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.74000	107.31322		6.74000	107.25429			0.00	0	17,172,056.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58263			0.00	4,000,000	1,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.17500	115.54602		8.17500	115.46932			0.00	0	685,000.00
NBK4		On 28/10/2024	Spot Bond	10.45500	33.23900		10.45500	33.21185			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.19000	107.92523		7.19000	107.86276			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.32674			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.40295			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.47500	101.05771		6.47500	101.00558			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29435			0.00	0	100,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.39000	104.56951		7.39000	104.50664			0.00	0	107,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01370			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	100.62599			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94216			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.81229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46140			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47900			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.30928			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45181			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	101.19472			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.30803			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.12860			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51624			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.38885			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49771			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33417			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89649			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.82700			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.12823			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.12069			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.52927			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11605			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11468			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.11459			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.89000	105.10754		7.89000	105.04016			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.37815			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.89000	102.28770		5.89000	102.23923			0.00	0	375,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85429			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.66000	118.22990		11.66000	118.12072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.87346			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.59284			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.54297			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.12000	159.37553	2.12000	159.30152			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.25000	107.35386	8.25000	107.28313			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.24043			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.67044			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.67044			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.88000	108.84023	8.88000	108.76233			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.63085			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.93058			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59774			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.59179			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.61625			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.08000	108.81399	9.08000	110.28347			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.64073			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.61631			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.63090			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.28000	108.78816	9.28000	108.70684			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.67980			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.65050			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.64066			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.82572			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76637			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.66019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond	4.15500	136.83776	4.15500	136.75133				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.39000	107.40912	6.39000	107.35407				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.99500	121.78149	7.99500	121.70327				0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.39000	129.27658	8.39000	129.18999				0.00	0	7,696,000.00
NRA023	On 31/05/2023	Spot Bond	2.01500	166.76324	2.01500	166.68723				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.96000	131.05482	8.96000	130.96070				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.30431				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.26946				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.36479				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.03397				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.94151				0.00	900,000	300,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01772				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.63539				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.81879				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.60770	100.00000	16.48729				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.25576	100.00000	22.09440				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.17000	109.07059	6.17000	109.01628				0.00	0	1,037,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.95968	100.00000	9.88747				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.94000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.07501	100.00000	31.84247				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.12677				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.22477				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.38562				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.67021				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.52402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.08727			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63313			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.17943			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.17619			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.19663			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.18676			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.18001			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.20791			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.19554			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.18705			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.22037			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.20578			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.19525			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.02233			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.05501			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.06971			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.10238			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.24280			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.27544			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.76505			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15251			0.00	5,000,000	5,000,000.00
R009	On 15/09/2014	Spot Bond	5.94000		107.49647		5.94000	107.44435			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.51000		94.92317		5.51000	94.88042			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70000		39.70932		7.70000	39.68473			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.97000		114.27811		5.94000	114.28226			61,638,980,085,480.00	10,324,787,284	15,439,248,228.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond		5.94000	114.33770		5.94000	114.28226			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.84000	89.33811		5.84000	89.29551			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		5.94000	120.78997		5.94000	120.73140			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.77000	84.51062		5.77000	84.47079			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.87000	124.24950		7.88000	124.07777			57,320,693,915,210.00	7,283,442,683	13,538,220,126.00
R187P	On 21/12/2026	Spot Bond		7.62000	37.19670		7.62000	37.17391			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.54000	34.89696		7.54000	34.87579			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.63000	276.37430		1.61000	276.70732			74,214,059,740.00	45,530,098	238,724,000.00
R201	On 21/12/2014	Spot Bond		5.15500	106.61295		5.14000	106.58676			541,338,726,110.00	105,012,362	1,169,740,000.00
R202	On 07/12/2033	Spot Bond		2.21000	205.64342		2.22000	205.23915			1,993,648,732,790.00	902,103,499	1,646,950,973.00
R2023	On 28/02/2023	Spot Bond		7.55500	101.92962		7.54500	101.93415			22,972,919,928,275.00	3,040,757,105	5,671,188,105.00
R203	On 15/09/2017	Spot Bond		6.72500	105.56052		6.71000	105.55580			12,057,305,889,775.00	1,792,907,939	4,134,070,680.00
R2037	On 31/01/2037	Spot Bond		8.82000	98.24477		8.82000	98.17566			12,594,960,000,000.00	1,428,000,000	1,982,800,000.00
R204	On 21/12/2018	Spot Bond		6.91000	106.90334		6.90500	106.86611			21,255,521,344,630.00	3,076,052,293	6,087,554,007.00
R2048	On 28/02/2048	Spot Bond		8.88500	99.26890		8.88500	99.19740			6,544,729,729,715.00	736,604,359	3,371,374,000.00
R206	On 15/01/2014	Spot Bond		5.23000	102.18335		5.19500	102.15071			3,575,228,000,000.00	683,600,000	2,142,900,000.00
R207	On 15/01/2020	Spot Bond		7.19500	101.77581		7.20000	101.69216			33,594,659,342,270.00	4,669,167,386	8,129,658,016.00
R208	On 31/03/2021	Spot Bond		7.31500	96.78248		7.31000	96.75343			23,289,410,309,935.00	3,183,788,149	6,542,416,295.00
R209	On 31/03/2036	Spot Bond		8.67000	76.22237		8.66000	76.24918			48,841,983,322,500.00	5,633,446,750	8,680,656,304.00
R210	On 31/03/2028	Spot Bond		1.97000	157.57661		1.97000	157.50535			801,224,420,880.00	406,712,904	585,547,000.00
R211	On 31/01/2017	Spot Bond		0.24000	127.38124		0.23000	127.38258			134,970,762,480.00	562,378,177	248,775,000.00
R212	On 31/01/2022	Spot Bond		1.45000	130.29750		1.45000	130.24416			853,946,793,350.00	588,928,823	1,078,201,000.00
R213	On 28/02/2031	Spot Bond		8.48000	87.22547		8.48000	87.16546			33,037,303,817,120.00	3,895,908,469	5,928,103,052.00
R214	On 28/02/2041	Spot Bond		8.84500	76.48792		8.84500	76.43307			23,169,530,570,000.00	2,619,506,000	10,359,359,669.00
R225C	On 15/03/2014	Spot Bond		5.00000	97.77659		5.00000	97.73731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	5.11000	95.27838	5.11000	95.23854					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.00000	91.73862	6.00000	91.69368					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.84000	89.33811	5.84000	89.29551					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.76000	86.96953	5.76000	86.92861					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.77000	84.51062	5.77000	84.47079					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.17500	98.85076	5.17500	98.80921					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.19500	96.35471	5.19500	96.31422					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.14500	93.97131	5.14500	93.93219					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.91000	90.44624	5.91000	90.40307					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.78000	88.09740	5.78000	88.05626					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.76000	85.66825	5.76000	85.62838					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.82000	83.11367	5.82000	83.07459					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.68500	78.27968	6.68500	78.23750					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.73500	75.59318	6.73500	75.55215					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.91000	72.54821	6.91000	72.50782					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.89000	70.19623	6.89000	70.15727					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.87000	67.93365	6.87000	67.89605					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.86000	65.71716	6.86000	65.68084					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.16000	62.31151	7.16000	62.27559					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.14000	60.24183	7.14000	60.20720					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.23000	57.77632	7.23000	57.74269					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.20000	55.89351	7.20000	55.86112					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.17000	54.08774	7.17000	54.05652					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.14000	52.35550	7.14000	52.32540					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.10000	50.74105	7.10000	50.71204					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond		7.06000	49.19543		7.06000	49.16746			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.82000	43.92703		7.82000	43.89942			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.78000	42.45718		7.78000	42.43062			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.74000	41.05234		7.74000	41.02680			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.70000	39.70932		7.70000	39.68473			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.66000	38.42506		7.66000	38.40139			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.62000	37.19670		7.62000	37.17391			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.58000	36.02153		7.58000	35.99956			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.54000	34.89696		7.54000	34.87579			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29592			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79854			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.68688			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.85066			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.63132			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.02201		100.00000	11.93484			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.14934		100.00000	4.11926			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31802			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.32627			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.37379			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94948			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29539			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58116			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.06252			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.30741			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.30826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68660			0.00	0	0.00
RES14		On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.36290			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.49297			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.99322			0.00	0	0.00
RES22		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.16054			0.00	0	0.00
RES23		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.63181			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.32751			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43375			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.72135			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91268			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.79196			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.59725			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.59725			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.60758			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99968			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99968			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.44684			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.36145			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.27960		12.35000	104.17777			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39089			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.19656		100.00000	13.10088			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34385			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88668			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.18349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.60081			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	86.79245		100.00000	86.18267			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71266			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.55117		100.00000	1.53980			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.75626		100.00000	6.70728			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.56200		100.00000	15.44918			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.46993		100.00000	13.37228			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.44917			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.43742			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.61000	111.84450		8.61000	111.76725			0.00	0	2,407,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.47902			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.24000	113.69566		7.24000	113.62976			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.64339			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.76000	106.25825		8.76000	106.18360			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.29461			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.21757			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.19021			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.33698			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.31067			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.24000	107.01176		7.24000	106.94973			72,400,000,000.00	10,000,000	21,852,530.00
SBK9	On 10/04/2018	Spot Bond		8.50500	103.57811		8.50500	103.50743			0.00	0	4,601,000.00
SBK11	On 09/04/2014	Spot Bond		1.83000	129.68168		1.83000	129.62452			0.00	0	196,000.00
SBN27	On 15/09/2015	Spot Bond		7.40000	111.48507		7.40000	111.41796			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.26000	111.75447		7.26000	111.68845			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.19000	111.88949		7.19000	111.82402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.11000	100.80173		8.11000	100.73534			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.33500	111.61004		7.33500	111.54344			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.30000	111.67741		7.30000	111.61108			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19516			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.47264			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.03493			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.89167			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	92.35934		100.00000	91.67350			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.76000	104.03164		7.76000	103.96602			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.86574			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63566			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01623			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.01904			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.96000	109.42656		8.96000	109.34797			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.53000	107.51877		9.53000	107.43719			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.86418			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.02047			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89175			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.59144			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.39500	105.19276		8.39500	105.12226			0.00	0	1,590,000.00
SBS3	On 25/05/2026	Spot Bond	8.58000	99.93494		8.58000	99.86652			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.01000	100.85625		9.01000	100.78381			0.00	0	464,000.00
SBS9	On 07/07/2016	Spot Bond	7.12000	113.24921		7.12000	113.18464			0.00	0	272,000.00
SBSI11	On 07/12/2023	Spot Bond	2.14000	132.32955		2.14000	265.06608			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.93000	105.55643		0.93000	124.55138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.01000			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	5.70353		100.00000	5.66173			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	153.00733		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.50000	109.07088		1.50000	122.30069			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	99.94759		6.50000	103.14178			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.19540			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94709			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35672			0.00	40,000,000	30,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.81000	102.01183		8.81000	101.93976			0.00	0	218,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.00617			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46712			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.07262			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00935			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.95017			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.24000	107.31897		7.24000	107.25677			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond		8.50500	107.75763		8.50500	101.76659			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.16000	100.63493		8.16000	100.56825			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77355			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.66338			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.66846			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.81000	106.86738		7.81000	106.80029			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56677			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51443			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.33578			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.99000	99.14423		8.99000	99.07279			0.00	0	24,785,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48913			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01868			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23833			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.91800	88.32545		8.91800	88.26230			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.98000	88.01717		8.98000	87.95382			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.38500	105.14036		6.38500	105.08622			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.46000	95.68870		8.46000	95.62408			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17300			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.89000	101.53972		7.89000	101.47462			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.84000	112.56789		6.84000	112.50517			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50500	100.98681		2.50500	101.32182			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.85500	102.07092		7.85500	102.73535			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.08985			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.80228			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.59969			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.30000	110.49021		9.30000	111.80967			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.42873			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.40777			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.16339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.95638			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.65007			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.53314			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.53332			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.43304			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.69363			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.30158			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.24529			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.24498			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.22925			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.18755			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.12764			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.08457			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.93900			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.80751			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.62270			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.50000	111.08495		6.50000	111.02672			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.44000	104.17459		8.44000	104.10403			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	59.73990		100.00000	59.34627			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	43.11788		100.00000	42.80527			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	20.39968		100.00000	20.25178			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.40500	100.99446		6.40500	100.94286			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17272			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.91982			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.13784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.59186			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.43139			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98977			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.19000	105.29617		7.19000	105.23555			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.34718			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62539			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.70167			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.26064			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.29925			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.55646		7.83000	101.49290			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23940			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28767			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.36911			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.23940			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.28767			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.54844		7.16000	101.29562			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.38223			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37452			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.55964			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.53458			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.29044			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.20405			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.97273			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.02146			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.82109		8.73000	101.42578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08996			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.22380			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.69726			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29869			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.91588		101.06155	6.86526			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.23168			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.47516			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.40538			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.48253			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.29811			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24250			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.26963			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28901			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.26963			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.28901			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.29869			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25800			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28901			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39556			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.39556			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39556			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55047			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.58919			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54079			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.31426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.36254			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.34323			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.95167			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.89000		110.83818		7.89000	110.76790			0.00	0	553,000.00
TL20	On 22/02/2020	Spot Bond	7.37500		96.74733		7.37500	96.66605			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.61000		109.18878		7.61000	109.12233			0.00	0	101,872,000.00
TN20	On 17/09/2020	Spot Bond	8.34000		111.60820		8.34000	111.53266			45,644,820.00	5,473	269,500,000.00
TN23	On 06/11/2023	Spot Bond	8.58500		119.05836		8.58500	118.97680			25,801,985,705.00	3,005,473	102,367,000.00
TN25	On 19/08/2025	Spot Bond	8.92000		105.26374		8.92000	105.18888			107,040,000,000.00	12,000,000	140,000,000.00
TN27	On 14/11/2027	Spot Bond	8.95500		102.90768		8.95500	102.83420			0.00	0	12,561,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.08076			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.63574			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.96661			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.77092			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.79316			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.79542			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.90500			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.13206			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84134			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.83466			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.83064			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.00000		10.00000	99.91705			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.00000		9.75000	99.91911			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.00000		100.00000	9.92028			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	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	99.63637			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	99.31996			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.70030			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.42892			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.65777			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.45906			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.42008			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19436			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.16660			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.13496			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09074			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85649			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.73603			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.64650			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61826			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.54000			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27726			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.75138			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.08466			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.65253			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.71000	111.52620		8.71000	111.44743			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.76953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42221			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.78627			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.05000	104.16512		9.05000	104.08875			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	92.16137		100.00000	91.48038			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	92.26326		100.00000	91.58151			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	92.29722		100.00000	91.61522			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.95602			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		100.00000	45.04252		100.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.88289			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.91538			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.91681			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.95027			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.94873			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.78722			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.06000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.30000	119.15504		6.30000	119.09480			0.00	0	92,474,050.00
WS05	On 01/08/2018	Spot Bond		0.54000	240.27941		0.54000	240.19878			3,409,020,000.00	6,313,000	74,249,000.00
WSP1	On 28/05/2015	Spot Bond		6.34000	107.17195		6.34000	107.11743			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.21500	108.69319		7.21500	108.63041			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.46000	110.04503		7.46000	109.97935			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.82500	109.04827		7.82500	108.98006			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.85000	109.56577		7.85000	109.49702			0.00	0	15,002,500.00
Z009	On 30/11/2013	Spot Bond		5.17500	99.14255		5.17500	99.10076			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.89000	90.34031		5.89000	90.29757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.16500	97.48924		5.16500	97.44178			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.17500	96.24060		5.17500	96.20053			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.82000	88.89478		5.82000	88.85299			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.15500	94.23924		5.15500	94.20014			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.89000	90.32606		5.89000	90.28333			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.85000	66.75651		6.85000	66.71987			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.06829		100.00000	23.93156			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.73965		100.00000	12.66727			0.00	0	0.00

Total for j-Bonds : **519,663,468,161,840.00** **3,757,124,553** **04 965 444 845.00**

Grand Total: **519,663,802,338,021.00** **3,757,173,400** **04 967 396 200.00**