



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/09/2013

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	9.96210	9.96210		9.94430	9.94430		14.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,762.10000	1.76210	1,744.30000	1.74430	1,762.100	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,712.10000	1.71210	1,694.30000	1.69430	1,712.100	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,662.10000	1.66210	1,644.30000	1.64430	1,662.100	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.46	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	722.10000	0.72210	704.30000	0.70430	722.100	21.59	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.59	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	712.10000	0.71210	694.30000	0.69430	712.100	21.80	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.80	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	702.10000	0.70210	684.30000	0.68430	702.100	22.01	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.01	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	452.10000	0.45210	434.30860	0.43431	452.100	24.66	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	0.00000	0.00000	0.00860	0.00001	0.000	24.66	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	412.10000	0.41210	394.31840	0.39432	412.100	23.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.01840	0.00002	0.000	23.76	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	362.10000	0.36210	344.34830	0.34435	362.100	22.63	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	0.00000	0.00000	0.04830	0.00005	0.000	22.63	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	262.10000	0.26210	244.64850	0.24465	262.100	20.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	0.00000	0.00000	0.34850	0.00035	0.000	20.37	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	0.00000	0.00000	0.00690	0.00001	0.000	26.23	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	477.90000	0.47790	495.70690	0.49571	477.900	26.23	0	0.00
\$ / R	On 16/10/2013	Any day expiry	10.03200		10.03200	10.03200	9.97000	9.97000		13.68	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	272.79100	0.27279	229.13040	0.22913	272.791	13.36	98,010,000.00	10,000
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	40.79100	0.04079	59.13040	0.05913	40.791	13.36	0.00	0
\$ / R	On 22/10/2013	Any day expiry	10.04090		10.04090	10.04090	9.97870	9.97870		13.94	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	654.81400	0.65481	595.38270	0.59538	654.814	13.29	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	3.91400	0.00391	6.68270	0.00668	3.914	13.29	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	645.02290	0.64502	585.72010	0.58572	645.023	13.23	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	4.12290	0.00412	7.02010	0.00702	4.123	13.23	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	635.24290	0.63524	576.07450	0.57607	635.243	13.17	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	4.34290	0.00434	7.37450	0.00737	4.343	13.17	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	576.83440	0.57683	518.60740	0.51861	576.834	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	5.93440	0.00593	9.90740	0.00991	5.934	12.82	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	140.09610	0.14010	115.22470	0.11522	140.096	14.40	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	169.19610	0.16920	206.52470	0.20652	169.196	14.40	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.04530	10.04530	9.98310	9.98310		14.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	564.16150	0.56416	507.04630	0.50705	564.162	12.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	8.86150	0.00886	13.94630	0.01395	8.861	12.86	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	554.61040	0.55461	497.71220	0.49771	554.610	12.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	9.31040	0.00931	14.61220	0.01461	9.310	12.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	545.35020	0.54535	488.76810	0.48877	545.350	12.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	10.05020	0.01005	15.66810	0.01567	10.050	12.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	508.79000	0.50879	453.59390	0.45359	508.790	12.94	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	13.49000	0.01349	20.49390	0.02049	13.490	12.94	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	140.67800	0.14068	116.87110	0.11687	140.678	14.71	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	195.37800	0.19538	233.77110	0.23377	195.378	14.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.04980	10.04980	9.98740	9.98740		13.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,799.82290	1.79982	1,737.44470	1.73744	1,799.823	18.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.02290	0.00002	0.04470	0.00004	0.023	18.71	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,749.82950	1.74983	1,687.45690	1.68746	1,749.830	18.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.02950	0.00003	0.05690	0.00006	0.030	18.47	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	627.62780	0.62763	569.54350	0.56954	627.628	13.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	7.82780	0.00783	12.14350	0.01214	7.828	13.06	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	618.00940	0.61801	560.10440	0.56010	618.009	13.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	8.20940	0.00821	12.70440	0.01270	8.209	13.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	608.40940	0.60841	550.69060	0.55069	608.409	12.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	8.60940	0.00861	13.29060	0.01329	8.609	12.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	471.26940	0.47127	418.31640	0.41832	471.269	12.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	21.46940	0.02147	30.91640	0.03092	21.469	12.97	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	388.24180	0.38824	340.08600	0.34009	388.242	13.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	38.44180	0.03844	52.68600	0.05269	38.442	13.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	313.26120	0.31326	270.73780	0.27074	313.261	13.47	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	63.46120	0.06346	83.33780	0.08334	63.461	13.47	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.05130	10.05130	9.98880	9.98880		14.04	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	517.91270	0.51791	463.11310	0.46311	517.913	12.90	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	16.61270	0.01661	24.31310	0.02431	16.613	12.90	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	45.82680	0.04583	38.14100	0.03814	45.827	17.69	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	594.52680	0.59453	649.34100	0.64934	594.527	17.69	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.09430	10.09430	10.03030	10.03030		14.47	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,794.83920	1.79484	1,731.08140	1.73108	1,794.839	17.13	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.53920	0.00054	0.78140	0.00078	0.539	17.13	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	691.31530	0.69132	635.37710	0.63538	691.315	13.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	27.01530	0.02702	35.07710	0.03508	27.015	13.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	682.37440	0.68237	626.68430	0.62668	682.374	13.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	28.07440	0.02807	36.38430	0.03638	28.074	13.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	673.46850	0.67347	618.03200	0.61803	673.469	13.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	29.16850	0.02917	37.73200	0.03773	29.168	13.21	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	586.48950	0.58649	533.88730	0.53389	586.489	13.12	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	42.18950	0.04219	53.58730	0.05359	42.189	13.12	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	471.17610	0.47118	424.43300	0.42443	471.176	13.53	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	76.87610	0.07688	94.13300	0.09413	76.876	13.53	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	83.13920	0.08314	72.28720	0.07229	83.139	17.83	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	738.83920	0.73884	791.98720	0.79199	738.839	17.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.11810	10.11810	10.05370	10.05370		14.56	233,181,732.60	23,046	525,735.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,718.20760	2.71821	2,653.85000	2.65385	2,718.208	20.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.10760	0.00011	0.15000	0.00015	0.108	20.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,118.58170	2.11858	2,054.36470	2.05436	2,118.582	17.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.48170	0.00048	0.66470	0.00066	0.482	17.85	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,372.09500	1.37209	1,309.05140	1.30905	1,372.095	14.85	0.00	0	0.00

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	Put	3.99500		0.00400		5.35140	0.00535	3.995	14.85	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,224.22300		1.22422	1,161.83920	1.16184	1,224.223	1,224.223	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	6.12300		0.00612	8.13920	0.00814	6.123	6.123	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,196.82940		1.19683	1,134.59920	1.13460	1,196.829	1,196.829	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	6.62940		0.00663	8.79920	0.00880	6.629	6.629	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,147.84400		1.14784	1,085.91780	1.08592	1,147.844	1,147.844	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	7.64400		0.00764	10.11780	0.01012	7.644	7.644	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,126.24050		1.12624	1,064.46150	1.06446	1,126.241	1,126.241	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	8.14050		0.00814	10.76150	0.01076	8.140	8.140	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,099.01390		1.09901	1,037.43290	1.03743	1,099.014	1,099.014	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	8.81390		0.00881	11.63290	0.01163	8.814	8.814	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,029.59240		1.02959	0.00000	0.00000	1,029.592	1,029.592	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	11.49240		0.01149	0.00000	0.00000	11.492	11.492	13.62	126,267,120.00	12,600	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	935.05170		0.93505	875.53120	0.87553	935.052	935.052	13.55	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	16.95170		0.01695	21.83120	0.02183	16.952	16.952	13.55	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	752.72160		0.75272	696.99250	0.69699	752.722	752.722	13.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	34.62160		0.03462	43.29250	0.04329	34.622	34.622	13.39	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	666.09140		0.66609	612.87370	0.61287	666.091	666.091	13.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	47.99140		0.04799	59.17370	0.05917	47.991	47.991	13.31	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	624.20700		0.62421	572.40600	0.57241	624.207	624.207	13.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	56.10700		0.05611	68.70600	0.06871	56.107	56.107	13.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	593.09270		0.59309	542.65800	0.54266	593.093	593.093	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	64.99270		0.06499	78.95800	0.07896	64.993	64.993	13.38	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	585.45600		0.58546	535.37150	0.53537	585.456	585.456	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	67.35600		0.06736	81.67150	0.08167	67.356	67.356	13.40	295,464,120.00	29,400	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	519.39970		0.51940	472.60120	0.47260	519.400	519.400	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	91.29970		0.09130	108.90120	0.10890	91.300	91.300	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	512.36290		0.51236	465.94220	0.46594	512.363	512.363	13.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	94.26290		0.09426	112.24220	0.11224	94.263	94.263	13.66	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	484.84300		0.48484	439.95350	0.43995	484.843	484.843	13.76	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	106.74300		0.10674	126.25350	0.12625	106.743	106.743	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	478.11890		0.47812	433.61650	0.43362	478.119	478.119	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	110.01890		0.11002	129.91650	0.12992	110.019	110.019	13.79	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	445.45480		0.44545	402.90860	0.40291	445.455	445.455	13.92	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	127.35480		0.12735	149.20860	0.14921	127.355	127.355	13.92	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	414.38850		0.41439	373.82110	0.37382	414.388	414.388	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	146.28850		0.14629	170.12110	0.17012	146.289	146.289	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	384.92530		0.38493	0.00000	0.00000	384.925	384.925	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	166.82530		0.16683	0.00000	0.00000	166.825	166.825	14.17	42,190,260.00	4,200	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	351.67700		0.35168	315.47410	0.31547	351.677	351.677	14.33	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	193.57700		0.19358	221.77410	0.22177	193.577	193.577	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	330.77330		0.33077	296.14050	0.29614	330.773	330.773	14.43	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	212.67330		0.21267	242.44050	0.24244	212.673	212.673	14.43	0.00	0	701.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	284.44330		0.28444	253.64070	0.25364	284.443	284.443	14.77	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	266.34330		0.26634	299.94070	0.29994	266.343	266.343	14.77	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	268.23170		0.26823	238.89610	0.23890	268.232	268.232	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	290.13170		0.29013	325.19610	0.32520	290.132	290.132	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	264.32260		0.26432	235.34690	0.23535	264.323	264.323	14.98	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	296.22260		0.29622	331.64690	0.33165	296.223	296.223	14.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	245.61110		0.24561	218.38820	0.21839	245.611	245.611	15.20	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	327.51110		0.32751	364.68820	0.36469	327.511	327.511	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	242.03120		0.24203	215.14950	0.21515	242.031	242.031	15.24	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	333.93120		0.33393	371.44950	0.37145	333.931	333.931	15.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	228.23100		0.22823	202.68150	0.20268	228.231	228.231	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	360.13100		0.36013	398.98150	0.39898	360.131	360.131	15.41	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	221.63590		0.22164	196.73300	0.19673	221.636	221.636	15.50	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	373.53590		0.37354	413.03300	0.41303	373.536	373.536	15.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	212.10940		0.21211		188.15190	0.18815	212.109	15.63	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	394.00940		0.39401		434.45190	0.43445	394.009	15.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	194.31510		0.19432		172.15950	0.17216	194.315	15.88	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	436.21510		0.43622		478.45950	0.47846	436.215	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	183.33100		0.18333		162.31110	0.16231	183.331	16.06	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	465.23100		0.46523		508.61110	0.50861	465.231	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	163.31290		0.16331		144.40990	0.14441	163.313	16.40	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	525.21290		0.52521		570.70990	0.57071	525.213	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	156.42750		0.15643		138.26660	0.13827	156.428	16.53	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	548.32750		0.54833		594.56660	0.59457	548.328	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	147.74070		0.14774		130.52640	0.13053	147.741	16.70	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	579.64070		0.57964		626.82640	0.62683	579.641	16.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	145.70880		0.14571		128.72140	0.12872	145.709	16.75	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	587.60880		0.58761		635.02140	0.63502	587.609	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	137.90890		0.13791		121.79860	0.12180	137.909	16.93	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	619.80890		0.61981		668.09860	0.66810	619.809	16.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	128.83330		0.12883		0.00000	0.00000	128.833	17.16	147,804,090.00	14,700	14,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	660.73330		0.66073		0.00000	0.00000	660.733	17.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	120.45280		0.12045		106.33780	0.10634	120.453	17.40	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	702.35280		0.70235		752.63780	0.75264	702.353	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	105.56220		0.10556		93.18360	0.09318	105.562	17.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	787.46220		0.78746		839.48360	0.83948	787.462	17.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	100.23580		0.10024		88.48590	0.08849	100.236	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	822.13580		0.82214		874.78590	0.87479	822.136	18.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	90.53840		0.09054		79.94280	0.07994	90.538	18.42	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	892.43840		0.89244		946.24280	0.94624	892.438	18.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	81.98090		0.08198		72.41410	0.07241	81.981	18.79	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	963.88090		0.96388		1,018.71410	1.01871	963.881	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	68.14980		0.06815		0.00000	0.00000	68.150	19.45	126,853,020.00	12,600	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,100.04980		1.10005		0.00000	0.00000	1,100.050	19.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	64.13890		0.06414		56.71440	0.05671	64.139	19.67	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,146.03890		1.14604		1,203.01440	1.20301	1,146.039	19.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	53.76360		0.05376		47.59510	0.04760	53.764	20.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,285.66360		1.28566		1,343.89510	1.34390	1,285.664	20.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	45.44490		0.04544		40.29060	0.04029	45.445	20.96	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,427.34490		1.42734		1,486.59060	1.48659	1,427.345	20.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	36.79890		0.03680		32.70340	0.03270	36.799	21.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,618.69890		1.61870		1,679.00340	1.67900	1,618.699	21.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	27.56670		0.02757		24.60240	0.02460	27.567	23.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,909.46670		1.90947		1,970.90240	1.97090	1,909.467	23.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	23.93890		0.02394		21.59260	0.02159	23.939	25.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,255.83890		2.25584		2,317.89260	2.31789	2,255.839	25.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,404.97720		2.40498		2,467.21090	2.46721	2,404.977	26.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	23.07720		0.02308		20.91090	0.02091	23.077	26.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.13310		10.13310		10.06840	10.06840		14.51	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	646.03630		0.64604		594.38380	0.59438	646.036	13.25	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	62.93630		0.06294		75.98380	0.07598	62.936	13.25	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	615.34910		0.61535		565.01430	0.56501	615.349	13.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	72.24910		0.07225		86.61430	0.08661	72.249	13.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	607.81490		0.60781		557.81700	0.55782	607.815	13.37	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	74.71490		0.07471		89.41700	0.08942	74.715	13.37	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	600.33830		0.60034		550.68020	0.55068	600.338	13.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	77.23830		0.07724		92.28020	0.09228	77.238	13.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	116.96690		0.11697		103.96080	0.10396	116.967	17.88	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	823.86690		0.82387		875.56080	0.87556	823.867	17.88	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.18750		10.18750		10.12190	10.12190		14.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,891.62550		1.89163		1,827.04360	1.82704	1,891.625	15.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.12550		0.00413		5.14360	0.00514	4.126	15.95	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	390.36340		0.39036		356.82460	0.35682	390.363	15.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	322.86340		0.32286		354.92460	0.35492	322.863	15.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	255.56720		0.25557		232.22910	0.23223	255.567	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	578.06720		0.57807		620.32910	0.62033	578.067	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	252.85510		0.25286		229.73980	0.22974	252.855	16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	585.35510		0.58536		627.83980	0.62784	585.355	16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	250.17740		0.25018		227.28290	0.22728	250.177	16.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	592.67740		0.59268		635.38290	0.63538	592.677	16.54	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.23150		10.23150		10.16510	10.16510		15.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,939.98530		1.93999		1,875.25910	1.87526	1,939.985	16.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.48530		0.00849		10.15910	0.01016	8.485	16.25	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	515.77790		0.51578		477.22560	0.47723	515.778	14.90	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	284.27790		0.28428		312.12560	0.31213	284.278	14.90	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	298.93870		0.29894		274.35630	0.27436	298.939	16.69	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	637.43870		0.63744		679.25630	0.67926	637.439	16.69	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	296.19250		0.29619		271.81230	0.27181	296.193	16.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	644.69250		0.64469		686.71230	0.68671	644.693	16.72	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	293.47280		0.29347		269.29330	0.26929	293.473	16.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	651.97280		0.65197		694.19330	0.69419	651.973	16.75	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.23300		10.23300		10.16660	10.16660		15.30	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	284.78570		0.28479		261.32320	0.26132	284.786	16.88	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	681.78570		0.68179		724.72320	0.72472	681.786	16.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.23450		10.23450		10.16810	10.16810		15.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,187.25380		1.18725		1,127.96860	1.12797	1,187.254	14.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	42.75380		0.04275		49.86860	0.04987	42.754	14.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,178.06580		1.17807		1,118.89890	1.11890	1,178.066	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	43.56580		0.04357		50.79890	0.05080	43.566	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,168.89210		1.16889		1,109.84520	1.10985	1,168.892	14.20	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	44.39210		0.04439		51.74520	0.05175	44.392	14.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.26030		10.26030		10.19340	10.19340		15.47	5,130,150.00	500	67,960.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,563.82340		2.56382		2,497.60110	2.49760	2,563.823	17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.52340		0.00352		4.20110	0.00420	3.523	17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,070.03190		2.07003		2,004.87440	2.00487	2,070.032	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.73190		0.00973		11.47440	0.01147	9.732	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,585.38750		1.58539		1,522.62610	1.52263	1,585.388	15.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	25.08750		0.02509		29.22610	0.02923	25.088	15.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,078.64680		1.07865		1,021.68750	1.02169	1,078.647	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	68.34680		0.06835		78.28750	0.07829	68.347	14.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	808.01570		0.80802		757.95860	0.75796	808.016	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	137.71570		0.13772		154.55860	0.15456	137.716	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	800.62490		0.80062		750.79850	0.75080	800.625	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	140.32490		0.14032		157.39850	0.15740	140.325	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	793.26710		0.79327		743.67280	0.74367	793.267	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	142.96710		0.14297		160.27280	0.16027	142.967	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	728.66920		0.72867		681.22260	0.68122	728.669	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	168.36920		0.16837		187.82260	0.18782	168.369	14.11	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	697.25140		0.69725		651.14710	0.65115	697.251	14.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	186.95140		0.18695		207.74710	0.20775	186.951	14.25	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	666.98290		0.66698		622.22730	0.62223	666.983	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	206.68290		0.20668		228.82730	0.22883	206.683	14.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	609.82400		0.60982		567.76400	0.56776	609.824	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	249.52400		0.24952		274.36400	0.27436	249.524	14.66	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	444.05030		0.44405		410.99720	0.41100	444.050	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	433.75030		0.43375		467.59720	0.46760	433.750	15.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	424.89710		0.42490		393.03220	0.39303	424.897	15.80	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	464.59710		0.46460		499.63220	0.49963	464.597	15.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	406.63710		0.40664		375.92930	0.37593	406.637	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	496.33710		0.49634		532.52930	0.53253	496.337	15.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	389.23990		0.38924		359.65540	0.35966	389.240	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	528.93990		0.52894		566.25540	0.56626	528.940	16.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	372.67360		0.37267		344.17800	0.34418	372.674	16.28	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	562.37360		0.56237		600.77800	0.60078	562.374	16.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	356.89820		0.35690		329.45660	0.32946	356.898	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	596.59820		0.59660		636.05660	0.63606	596.598	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	327.59570		0.32760		302.15760	0.30216	327.596	16.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	667.29570		0.66730		708.75760	0.70876	667.296	16.76	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	324.82200		0.32482		299.57670	0.29958	324.822	16.79	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	674.52200		0.67452		716.17670	0.71618	674.522	16.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	313.99990		0.31400		289.51150	0.28951	314.000	16.92	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	703.69990		0.70370		746.11150	0.74611	703.700	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	266.23140		0.26623		245.19650	0.24520	266.231	17.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	855.93140		0.85593		901.79650	0.90180	855.931	17.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	236.27930		0.23628		217.49520	0.21750	236.279	18.07	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	975.97930		0.97598		1,024.09520	1.02410	975.979	18.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	218.67710		0.21868		201.24530	0.20125	218.677	18.39	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,058.37710		1.05838		1,107.84530	1.10785	1,058.377	18.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	210.51350		0.21051		193.71630	0.19372	210.513	18.56	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,100.21350		1.10021		1,150.31630	1.15032	1,100.214	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	195.17830		0.19518		179.57810	0.17958	195.178	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,184.87830		1.18488		1,236.17810	1.23618	1,184.878	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	162.43450		0.16243		149.42900	0.14943	162.435	19.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,402.13450		1.40213		1,456.02900	1.45603	1,402.135	19.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	136.71090		0.13671		125.79690	0.12580	136.711	20.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,626.41090		1.62641		1,682.39690	1.68240	1,626.411	20.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	116.38240		0.11638		107.15350	0.10715	116.382	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,856.08240		1.85608		1,913.75350	1.91375	1,856.082	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	100.20880		0.10021		92.34020	0.09234	100.209	22.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,089.90880		2.08991		2,148.94020	2.14894	2,089.909	22.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	96.54450		0.09654		89.34470	0.08934	96.545	23.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,336.24450		2.33624		2,395.94470	2.39594	2,336.245	23.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	94.96820		0.09497		88.10030	0.08810	94.968	24.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,484.66820		2.48467		2,544.70030	2.54470	2,484.668	24.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	94.52970		0.09453		87.76280	0.08776	94.530	24.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,534.22970		2.53423		2,594.36280	2.59436	2,534.230	24.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	93.45520		0.09346		86.96540	0.08697	93.455	25.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,683.15520		2.68316		2,743.56540	2.74357	2,683.155	25.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	92.70460		0.09270		86.45800	0.08646	92.705	26.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,832.40460		2.83240		2,893.05800	2.89306	2,832.405	26.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	39.55530		0.03956		36.78550	0.03679	39.555	27.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,029.25530		4.02926		4,093.38550	4.09339	4,029.255	27.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	31.77740		0.03178		29.50880	0.02951	31.777	27.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,271.47740		4.27148		4,336.10880	4.33611	4,271.477	27.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.26340		10.26340		10.19640	10.19640		15.48	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,224.92600		1.22493		1,165.71730	1.16572	1,224.926	14.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	51.52600		0.05153		59.31730	0.05932	51.526	14.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,215.82230		1.21582		1,156.73230	1.15673	1,215.822	14.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	52.42230		0.05242		60.33230	0.06033	52.422	14.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,206.73170		1.20673		1,147.76180	1.14776	1,206.732	14.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	53.33170		0.05333		61.36180	0.06136	53.332	14.35	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.27400		10.27400		10.20680	10.20680		15.50	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	1,987.54400		1.98754		1,922.62290	1.92262	1,987.544	16.41	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	13.54400		0.01354		15.82290	0.01582	13.544	16.41	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	528.18320		0.52818		490.91430	0.49091	528.183	15.23	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	354.18320		0.35418		384.11430	0.38411	354.183	15.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.36990		10.36990		10.30010	10.30010		15.89	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	737.02810		0.73703		692.73720	0.69274	737.028	14.94	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	307.12810		0.30713		332.63720	0.33264	307.128	14.94	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	731.72830		0.73173		687.66780	0.68767	731.728	14.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	311.82830		0.31183		337.56780	0.33757	311.828	14.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	726.46890		0.72647		682.63850	0.68264	726.469	14.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	316.56890		0.31657		342.53850	0.34254	316.569	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.39830		10.39830		10.32770	10.32770		16.05	0.00	0	19,963.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,981.17120		1.98117		1,914.83200	1.91483	1,981.171	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	32.87120		0.03287		37.13200	0.03713	32.871	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,802.56650		1.80257		1,737.51400	1.73751	1,802.566	15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	44.26650		0.04427		49.81400	0.04981	44.266	15.54	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,700.64580		1.70065		1,636.47390	1.63647	1,700.646	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	52.34580		0.05235		58.77390	0.05877	52.346	15.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,673.06350		1.67306		1,609.15060	1.60915	1,673.064	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	54.76350		0.05476		61.45060	0.06145	54.764	15.29	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,473.97700		1.47398		1,412.23030	1.41223	1,473.977	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	75.67700		0.07568		84.53030	0.08453	75.677	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,298.69320		1.29869		1,239.36110	1.23936	1,298.693	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	100.39320		0.10039		111.66110	0.11166	100.393	14.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	996.23150		0.99623		943.67260	0.94367	996.231	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	187.93150		0.18793		205.97260	0.20597	187.932	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	989.18650		0.98919		936.82690	0.93683	989.186	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	190.88650		0.19089		209.12690	0.20913	190.887	14.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	982.17230		0.98217		930.01260	0.93001	982.172	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	193.87230		0.19387		212.31260	0.21231	193.872	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	887.24120		0.88724		837.95110	0.83795	887.241	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	238.94120		0.23894		260.25110	0.26025	238.941	14.68	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	854.83620		0.85484		806.59760	0.80660	854.836	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	256.53620		0.25654		278.89760	0.27890	256.536	14.71	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	758.11970		0.75812		713.64120	0.71364	758.120	15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	329.81970		0.32982		355.94120	0.35594	329.820	15.06	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	737.57550		0.73758		693.98600	0.69399	737.576	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	349.27550		0.34928		376.28600	0.37629	349.276	15.16	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	679.28500		0.67928		638.31770	0.63832	679.285	15.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	410.98500		0.41099		440.61770	0.44062	410.985	15.48	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	434.70500		0.43471		406.42620	0.40643	434.705	17.24	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	836.40500		0.83641		878.72620	0.87873	836.405	17.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	270.27540		0.27028		252.14880	0.25215	270.275	19.39	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,471.97540		1.47198		1,524.44880	1.52445	1,471.975	19.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	229.86300		0.22986		214.40560	0.21441	229.863	20.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,731.56300		1.73156		1,786.70560	1.78671	1,731.563	20.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	218.31210		0.21831		203.63280	0.20363	218.312	20.41	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,820.01210		1.82001		1,875.93280	1.87593	1,820.012	20.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	197.64880		0.19765		184.37880	0.18438	197.649	20.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,999.34880		1.99935		2,056.67880	2.05668	1,999.349	20.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	193.86920		0.19387		180.85940	0.18086	193.869	21.03	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,035.56920		2.03557		2,093.15940	2.09316	2,035.569	21.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	177.11170		0.17711		165.44140	0.16544	177.112	21.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,278.81170		2.27881		2,337.74140	2.33774	2,278.812	21.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	169.29610		0.16930		158.82140	0.15882	169.296	23.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,670.99610		2.67100		2,731.12140	2.73112	2,670.996	23.87	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.40620		10.40620		10.33530	10.33530		16.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,682.13820		1.68214		1,618.00710	1.61801	1,682.138	15.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	55.93820		0.05594		62.70710	0.06271	55.938	15.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	689.32240		0.68932		648.04120	0.64804	689.322	15.48	0.00	0	0.00

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	18/06/2014	Any day expiry	10.13	Put	413.12240	0.41312		442.74120	0.44274	413.122	15.48	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	199.74990	0.19975		186.43430	0.18643	199.750	21.00	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	2,033.54990	2.03355	2,091.13430	2.09113	2,033.550	21.00	21.00	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			10.51420	10.51420	10.43900	10.43900			16.32	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	887.96200	0.88796	839.46910	0.83947	887.962	15.17	15.17	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	363.76200	0.36376	390.46910	0.39047	363.762	15.17	15.17	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	882.77950	0.88278	834.49410	0.83449	882.779	15.19	15.19	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	368.57950	0.36858	395.49410	0.39549	368.579	15.19	15.19	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	877.63280	0.87763	829.55450	0.82955	877.633	15.22	15.22	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	373.43280	0.37343	400.55450	0.40055	373.433	15.22	15.22	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	729.08350	0.72908	687.39960	0.68740	729.084	16.02	16.02	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	544.88350	0.54488	578.39960	0.57840	544.883	16.02	16.02	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	297.22810	0.29723	278.63970	0.27864	297.228	20.15	20.15	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,853.02810	1.85303	1,909.63970	1.90964	1,853.028	20.15	20.15	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.55460	10.55460	10.47760	10.47760			16.41	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,679.96910	2.67997	2,605.94950	2.60595	2,679.969	16.94	16.94	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	25.36910	0.02537	28.34950	0.02835	25.369	16.94	16.94	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,199.58770	2.19959	2,127.73790	2.12774	2,199.588	15.71	15.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	44.98770	0.04499	50.13790	0.05014	44.988	15.71	15.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,745.47700	1.74548	1,677.88690	1.67789	1,745.477	15.15	15.15	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	90.87700	0.09088	100.28690	0.10029	90.877	15.15	15.15	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	986.97340	0.98697	935.02760	0.93503	986.973	15.05	15.05	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	332.37340	0.33237	357.42760	0.35743	332.373	15.05	15.05	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	790.84400	0.79084	746.63360	0.74663	790.844	15.89	15.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	526.24400	0.52624	559.03360	0.55903	526.244	15.89	15.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	786.52630	0.78653	742.50740	0.74251	786.526	15.92	15.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	531.92630	0.53193	564.90740	0.56491	531.926	15.92	15.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	782.23620	0.78224	738.40820	0.73841	782.236	15.94	15.94	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	537.63620	0.53764	570.80820	0.57081	537.636	15.94	15.94	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	555.24420	0.55524	522.31550	0.52232	555.244	17.45	17.45	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	950.64420	0.95064	994.71550	0.99472	950.644	17.45	17.45	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	323.47010	0.32347	303.57590	0.30358	323.470	20.08	20.08	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,868.87010	1.86887	1,925.97590	1.92598	1,868.870	20.08	20.08	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	264.79870	0.26480	248.51940	0.24852	264.799	21.20	21.20	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,310.19870	2.31020	2,370.91940	2.37092	2,310.199	21.20	21.20	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	249.21030	0.24921	234.91110	0.23491	249.210	23.52	23.52	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,844.61030	2.84461	2,907.31110	2.90731	2,844.610	23.52	23.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.71410	10.71410	10.62360	10.62360			16.81	0.00	0	6,415.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,752.94800	2.75295	2,666.96390	2.66696	2,752.948	16.56	16.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	38.84800	0.03885	43.36390	0.04336	38.848	16.56	16.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,327.05210	2.32705	2,243.64730	2.24365	2,327.052	15.66	15.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	62.95210	0.06295	70.04730	0.07005	62.952	15.66	15.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,280.42170	2.28042	2,197.36940	2.19737	2,280.422	15.56	15.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	66.32170	0.06632	73.76940	0.07377	66.322	15.56	15.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,235.16750	2.23517	2,152.56200	2.15256	2,235.168	15.53	15.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	71.06750	0.07107	78.96200	0.07896	71.068	15.53	15.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,366.44080	1.36644	1,297.81910	1.29782	1,366.441	14.98	14.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	252.34080	0.25234	274.21910	0.27422	252.341	14.98	14.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,116.98900	1.11699	1,056.27520	1.05628	1,116.989	15.49	15.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	402.88900	0.40289	432.67520	0.43268	402.889	15.49	15.49	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	702.24470	0.70224	660.12100	0.66012	702.245	17.60	17.60	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	988.14470	0.98814	1,036.52100	1.03652	988.145	17.60	17.60	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future			10.11810	10.11810	10.05370	10.05370			14.56	0.00	0	684.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Call	67,459.13790	0.67459	62,110.34940	0.62110	67,459.138	13.32	13.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.49	Put	4,649.13790	0.04649	5,740.34940	0.05740	4,649.138	13.32	13.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	Foreign Exchange Future	9.50	Call	66,609.13560	0.66609	61,287.36640	0.61287	66,609.136	13.31	13.31	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
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,799.13560	0.04799		5,917.36640	0.05917		4,799.136	13.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	65,763.11210	0.65763		60,468.79890	0.60469		65,763.112	13.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,953.11210	0.04953		6,098.79890	0.06099		4,953.112	13.31	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	22,823.10210	0.22823		20,268.15270	0.20268		22,823.102	15.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	36,013.10210	0.36013		39,898.15270	0.39898		36,013.102	15.41	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	19,716.82770	0.19717		17,472.05500	0.17472		19,716.828	15.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	42,906.82770	0.42907		47,102.05500	0.47102		42,906.828	15.84	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	83,085.62970	0.83086		88,365.79870	0.88366		83,085.630	18.09	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	9,895.62970	0.09896		8,735.79870	0.08736		9,895.630	18.09	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.26030		10.26030	10.19340	10.19340			15.94	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	35,969.92460	0.35970		33,205.35790	0.33205		35,969.925	16.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	58,939.92460	0.58940		62,865.35790	0.62865		58,939.925	16.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	35,662.57990	0.35663		32,918.80070	0.32919		35,662.580	16.43	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	59,632.57990	0.59633		63,578.80070	0.63579		59,632.580	16.43	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	35,358.27060	0.35358		32,635.13750	0.32635		35,358.271	16.46	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	60,328.27060	0.60328		64,295.13750	0.64295		60,328.271	16.46	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.39830	10.39830		10.32770	10.32770			0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	29,170.00000	0.29170		36,230.00000	0.36230		29,170.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	30,170.00000	0.30170		37,230.00000	0.37230		30,170.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	31,170.00000	0.31170		38,230.00000	0.38230		31,170.000	0.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			16.18630	16.18630		16.14550	16.14550			13.97	15,700,711.00	970	26,959.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	1,338.55760	1.33856		1,302.55850	1.30256		1,338.558	13.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	42.25760	0.04226		47.05850	0.04706		42.258	13.63	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,329.42260	1.32942		1,293.50170	1.29350		1,329.423	13.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	43.12260	0.04312		48.00170	0.04800		43.123	13.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,320.30160	1.32030		1,284.45980	1.28446		1,320.302	13.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	44.00160	0.04400		48.95980	0.04896		44.002	13.61	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.40320	16.40320		16.35890	16.35890			14.68	0.00	0	4,586.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,570.80410	3.57080		3,527.83650	3.52784		3,570.804	18.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	17.60410	0.01760		18.93650	0.01894		17.604	18.24	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,422.94180	3.42294		3,380.13150	3.38013		3,422.942	17.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	19.74180	0.01974		21.23150	0.02123		19.742	17.83	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,210.26140	2.21026		2,170.02900	2.17003		2,210.261	14.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	57.06140	0.05706		61.12900	0.06113		57.061	14.69	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,172.29500	2.17230		2,132.19790	2.13220		2,172.295	14.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	59.09500	0.05910		63.29790	0.06330		59.095	14.59	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,162.81610	2.16282		2,122.75350	2.12275		2,162.816	14.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	59.61610	0.05962		63.85350	0.06385		59.616	14.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,153.34210	2.15334		2,113.31430	2.11331		2,153.342	14.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	60.14210	0.06014		64.41430	0.06441		60.142	14.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,974.31250	1.97431		1,935.00530	1.93501		1,974.313	14.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	71.11250	0.07111		76.10530	0.07611		71.113	14.07	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.61390	16.61390		16.56450	16.56450			15.09	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,117.93860	1.11794		1,088.22110	1.08822		1,117.939	14.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	544.03860	0.54404		563.72110	0.56372		544.039	14.53	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,112.63760	1.11264		1,083.02130	1.08302		1,112.638	14.54	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	548.73760	0.54874		568.52130	0.56852		548.738	14.54	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	553.45300	0.55345		573.33790	0.57334		553.453	14.56	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,107.35300	1.10735		1,077.83790	1.07784		1,107.353	14.56	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.85290	16.85290		16.79410	16.79410			15.40	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,027.62230	1.02762		998.02680	0.99803		1,027.622	15.44	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,014.72230	1.01472		1,043.92680	1.04393		1,014.722	15.44	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,023.70540	1.02371		994.20100	0.99420		1,023.705	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put	1,020.80540	1.02081							
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call	1,019.79770	1.01980							
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put	1,026.89770	1.02690							
¥ / R	On	13/12/2013			Foreign Exchange Future			0.10234	0.10234							14,300.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Call	1,238.35580	0.01238							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.09	Put	4.65580	0.00005							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Call	404.92200	0.00405							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10	Put	171.22200	0.00171							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Call	96.71330	0.00097							
¥ / R	On	13/12/2013			Foreign Exchange Future	0.11	Put	863.01330	0.00863							
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10385	0.10385							50.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,430.27900	0.01430							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	44.97900	0.00045							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	676.43020	0.00676							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	291.13020	0.00291							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	302.69490	0.00303							
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	917.39490	0.00917							
€ / R	On	13/12/2013			Foreign Exchange Future			13.64690	13.64690							
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Call	2,449.52530	2.44953							
€ / R	On	13/12/2013			Foreign Exchange Future	11.20	Put	2.62530	0.00263							
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Call	2,207.35530	2.20736							
€ / R	On	13/12/2013			Foreign Exchange Future	11.44	Put	3.45530	0.00346							
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Call	2,157.56220	2.15756							
€ / R	On	13/12/2013			Foreign Exchange Future	11.49	Put	3.66220	0.00366							
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Call	2,107.78390	2.10778							
€ / R	On	13/12/2013			Foreign Exchange Future	11.54	Put	3.88390	0.00388							
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Call	1,406.64750	1.40665							
€ / R	On	13/12/2013			Foreign Exchange Future	12.25	Put	9.74750	0.00975							
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Put	11.67320	0.01167							
€ / R	On	13/12/2013			Foreign Exchange Future	12.30	Call	1,358.57320	1.35857							
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Call	1,169.78960	1.16979							
€ / R	On	13/12/2013			Foreign Exchange Future	12.50	Put	22.88960	0.02289							
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Call	1,078.09010	1.07809							
€ / R	On	13/12/2013			Foreign Exchange Future	12.60	Put	31.19010	0.03119							
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Put	41.77510	0.04178							
€ / R	On	13/12/2013			Foreign Exchange Future	12.70	Call	988.67510	0.98868							
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Call	944.94810	0.94495							
€ / R	On	13/12/2013			Foreign Exchange Future	12.75	Put	48.04810	0.04805							
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Call	859.70460	0.85970							
€ / R	On	13/12/2013			Foreign Exchange Future	12.85	Put	62.80460	0.06280							
€ / R	On	13/12/2013			Foreign Exchange Future	12.95	Put	81.99610	0.08200							
€ / R	On	13/12/2013			Foreign Exchange Future	12.95	Call	778.89610	0.77890							
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Call	667.19120	0.66719							
€ / R	On	13/12/2013			Foreign Exchange Future	13.10	Put	120.29120	0.12029							
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Call	598.45690	0.59846							
€ / R	On	13/12/2013			Foreign Exchange Future	13.20	Put	151.55690	0.15156							
€ / R	On	13/12/2013			Foreign Exchange Future	13.40	Put	228.55620	0.22856							
€ / R	On	13/12/2013			Foreign Exchange Future	13.40	Call	475.45620	0.47546							
€ / R	On	13/12/2013			Foreign Exchange Future	14.00	Call	229.61490	0.22961							
€ / R	On	13/12/2013			Foreign Exchange Future	14.00	Put	582.71490	0.58271							
€ / R	On	13/12/2013			Foreign Exchange Future	14.15	Call	191.38110	0.19138							
€ / R	On	13/12/2013			Foreign Exchange Future	14.15	Put	694.48110	0.69448							
€ / R	On	13/12/2013			Foreign Exchange Future	14.40	Put	895.17800	0.89518							
€ / R	On	13/12/2013			Foreign Exchange Future	14.40	Call	142.07800	0.14208							

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future		14.65	Call	106.84180	0.10684	96.88010	0.09688	106.842	16.76	0.00	0	12,200.00
€ / R	On	13/12/2013	Foreign Exchange Future		14.65	Put	1,109.94180	1.10994	1,164.18010	1.16418	1,109.942	16.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future		15.05	Call	68.31310	0.06831	0.00000	0.00000	68.313	17.86	146,955,600.00	10,800	10,800.00
€ / R	On	13/12/2013	Foreign Exchange Future		15.05	Put	1,471.41310	1.47141	0.00000	0.00000	1,471.413	17.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future		15.35	Put	1,751.10010	1.75110	1,810.85010	1.81085	1,751.100	18.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future		15.35	Call	48.00010	0.04800	43.55010	0.04355	48.000	18.51	0.00	0	7,500.00
€ / R	On	17/03/2014	Foreign Exchange Future				13.84150	13.84150	13.77380	13.77380		14.39	3,460,375.00	250	22,876.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.49	Call	1,429.91020	1.42991	1,371.55120	1.37155	1,429.910	13.31	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.49	Put	78.41020	0.07841	87.75120	0.08775	78.410	13.31	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.50	Call	1,421.31500	1.42131	1,363.08690	1.36309	1,421.315	13.31	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.50	Put	79.81500	0.07981	89.28690	0.08929	79.815	13.31	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.51	Call	1,412.73740	1.41274	1,354.64110	1.35464	1,412.737	13.31	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.51	Put	81.23740	0.08124	90.84110	0.09084	81.237	13.31	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.65	Call	1,294.81380	1.29481	1,238.68330	1.23868	1,294.814	13.30	0.00	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future		12.65	Put	103.31380	0.10331	114.88330	0.11488	103.314	13.30	0.00	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future				14.03120	14.03120	13.95810	13.95810		14.92	0.00	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future		13.79	Call	814.22030	0.81422	773.73380	0.77373	814.220	14.68	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future		13.79	Put	573.02030	0.57302	605.63380	0.60563	573.020	14.68	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future		13.80	Call	809.62990	0.80963	769.31560	0.76932	809.630	14.69	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future		13.80	Put	578.42990	0.57843	611.21560	0.61122	578.430	14.69	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future		13.81	Put	583.86440	0.58386	616.82200	0.61682	583.864	14.71	0.00	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future		13.81	Call	805.06440	0.80506	764.92200	0.76492	805.064	14.71	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future				14.24660	14.24660	14.16460	14.16460		15.29	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future		14.34	Call	827.49980	0.82750	787.22300	0.78722	827.500	15.57	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future		14.34	Put	920.89980	0.92090	962.62300	0.96262	920.900	15.57	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future		14.35	Call	823.80590	0.82381	783.67440	0.78367	823.806	15.58	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future		14.35	Put	927.20590	0.92721	969.07440	0.96907	927.206	15.58	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future		14.36	Call	820.13570	0.82014	780.14920	0.78015	820.136	15.60	0.00	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future		14.36	Put	933.53570	0.93354	975.54920	0.97555	933.536	15.60	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future				14.46590	14.46590	14.36540	14.36540		15.73	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future		13.69	Call	1,350.06290	1.35006	1,285.19270	1.28519	1,350.063	14.74	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future		13.69	Put	574.16290	0.57416	609.79270	0.60979	574.163	14.74	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future		13.70	Put	579.01870	0.57902	614.82660	0.61483	579.019	14.76	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future		13.70	Call	1,344.91870	1.34492	1,280.22660	1.28023	1,344.919	14.76	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future		13.71	Call	1,339.79520	1.33980	1,275.28110	1.27528	1,339.795	14.77	0.00	0	0.00
€ / R	On	12/12/2014	Foreign Exchange Future		13.71	Put	583.89520	0.58390	619.88110	0.61988	583.895	14.77	0.00	0	0.00
2025	On	07/11/2013	Bond Future				109.81769	109.81769	109.98422	109.98422			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	1,172.31000	1.17231	1,005.78000	1.00578	1,172.310		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	1,182.31000	1.18231	1,015.78000	1.01578	1,182.310		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	1,192.31000	1.19231	1,025.78000	1.02578	1,192.310		0.00	0	0.00
2038	On	07/11/2013	Bond Future				106.15763	106.15763	106.15607	106.15607			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	3,832.37000	3.83237	3,833.93000	3.83393	3,832.370		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	3,842.37000	3.84237	3,843.93000	3.84393	3,842.370		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	3,852.37000	3.85237	3,853.93000	3.85393	3,852.370		0.00	0	0.00
2050	On	07/11/2013	Bond Future				109.87291	109.87291	109.87106	109.87106			0.00	0	122.00
2050	On	07/11/2013	Bond Future		109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On	07/11/2013	Bond Future		109.99	Put	117.09000	0.11709	118.94000	0.11894	117.090		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	127.09000	0.12709	128.94000	0.12894	127.090		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	137.09000	0.13709	138.94000	0.13894	137.090		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			410.70400	410.70400	411.21000	411.21000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.10200	416.10200	416.61400	416.61400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			487.94700	487.94700	488.61800	488.61800			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			494.36100	494.36100	495.03900	495.03900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			438.21600	438.21600	439.01500	439.01500			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			443.97600	443.97600	444.78400	444.78400			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42630	9.42630	9.36640	9.36640		11.86	5,429,548.80	576	8,678.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,132.72700	1.13273	1,074.87790	1.07488	1,132.727	14.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	6.42700	0.00643	8.47790	0.00848	6.427	14.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	840.85810	0.84086	785.37360	0.78537	840.858	12.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	14.55810	0.01456	18.97360	0.01897	14.558	12.93	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	147.25590	0.14726	173.38090	0.17338	147.256	11.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	273.55590	0.27356	239.78090	0.23978	273.556	11.83	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	193.83520	0.19384	167.42230	0.16742	193.835	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	227.53520	0.22754	261.02230	0.26102	227.535	12.07	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	189.57520	0.18958	163.60410	0.16360	189.575	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	233.27520	0.23328	267.20410	0.26720	233.275	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	239.09120	0.23909	273.45850	0.27346	239.091	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	185.39120	0.18539	159.85850	0.15986	185.391	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	140.72910	0.14073	120.16460	0.12016	140.729	12.35	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	314.42910	0.31443	353.76460	0.35376	314.429	12.35	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	17.95030	0.01795	14.41650	0.01442	17.950	12.93	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	891.65030	0.89165	948.01650	0.94802	891.650	12.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	10.96310	0.01096	8.92800	0.00893	10.963	14.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,184.66310	1.18466	1,242.52800	1.24253	1,184.663	14.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50220	9.50220	9.44020	9.44020		12.03	1,425,330.00	150	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	320.32310	0.32032	289.79470	0.28979	320.323	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	308.12310	0.30812	339.59470	0.33959	308.123	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	315.83690	0.31584	285.62060	0.28562	315.837	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	313.63690	0.31364	345.42060	0.34542	313.637	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	311.39900	0.31140	281.49370	0.28149	311.399	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	319.19900	0.31920	351.29370	0.35129	319.199	12.11	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.57770	9.57770	9.51220	9.51220		12.17	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	276.83900	0.27684	252.03240	0.25203	276.839	12.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	589.13900	0.58914	629.83240	0.62983	589.139	12.65	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	595.92670	0.59593	636.84640	0.63685	595.927	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	273.62670	0.27363	249.04640	0.24905	273.627	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	270.44780	0.27045	246.09260	0.24609	270.448	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	602.74780	0.60275	643.89260	0.64389	602.748	12.68	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.66390	9.66390	9.59300	9.59300		12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	528.77950	0.52878	490.12770	0.49013	528.779	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	404.87950	0.40488	437.12770	0.43713	404.879	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	523.75290	0.52375	485.34430	0.48534	523.753	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	409.85290	0.40985	442.34430	0.44234	409.853	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	518.75750	0.51876	480.59160	0.48059	518.758	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	414.85750	0.41486	447.59160	0.44759	414.858	12.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.77610	9.77610		9.74800	9.74800		12.55	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	166.44480	0.16644	156.79490	0.15679	166.445		13.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	330.34480	0.33034	348.79490	0.34879	330.345		13.18	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	163.24720	0.16325	153.76320	0.15376	163.247		13.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	337.14720	0.33715	355.76320	0.35576	337.147		13.21	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	160.10720	0.16011	150.78700	0.15079	160.107		13.24	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	344.00720	0.34401	362.78700	0.36279	344.007		13.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.89010	9.89010	9.86040	9.86040			13.57	247,252.50	25	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	349.85350	0.34985	336.34020	0.33634	349.853		13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	399.75350	0.39975	415.94020	0.41594	399.753		13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	345.92720	0.34593	332.53860	0.33254	345.927		13.81	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	405.82720	0.40583	422.13860	0.42214	405.827		13.81	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	342.04550	0.34205	328.78090	0.32878	342.046		13.84	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	411.94550	0.41195	428.38090	0.42838	411.946		13.84	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			86.27660	86.27660	-56.36990	-56.36990				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			429.43140	429.43140	394.30590	394.30590				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			409.42930	409.42930	371.43390	371.43390				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			288.20170	288.20170	260.25080	260.25080				0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			69.87710	69.87710	64.33890	64.33890				0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			64.45660	64.45660	57.17220	57.17220				1.00	10,000	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.11250	11.11250	11.04350	11.04350			14.49	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	473.44430	0.47344	428.95300	0.42895	473.444		14.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	150.94430	0.15094	175.45300	0.17545	150.944		14.04	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	467.15710	0.46716	423.04640	0.42305	467.157		14.06	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	154.65710	0.15466	179.54640	0.17955	154.657		14.06	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	460.92660	0.46093	417.19730	0.41720	460.927		14.07	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	158.42660	0.15843	183.69730	0.18370	158.427		14.07	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.27840	11.27840	11.20680	11.20680			15.23	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	471.04820	0.47105	436.24300	0.43624	471.048		15.44	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	482.64820	0.48265	519.44300	0.51944	482.648		15.44	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	467.03080	0.46703	432.46160	0.43246	467.031		15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	488.63080	0.48863	525.66160	0.52566	488.631		15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	463.04390	0.46304	428.70970	0.42871	463.044		15.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	494.64390	0.49464	531.90970	0.53191	494.644		15.48	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64950	1.64950	1.63910	1.63910			14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	430.49630	0.04305	382.05460	0.03821	430.496		14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	435.49630	0.04355	491.05460	0.04911	435.496		14.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	390.03050	0.03900	345.29820	0.03453	390.031		14.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	495.03050	0.04950	554.29820	0.05543	495.031		14.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	353.06820	0.03531	311.86460	0.03119	353.068		14.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	558.06820	0.05581	620.86460	0.06209	558.068		14.64	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66550	1.66550	1.65470	1.65470			14.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	591.74850	0.05917	544.73650	0.05447	591.748		15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	836.74850	0.08367	897.73650	0.08977	836.749		15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	557.09510	0.05571	512.35040	0.05124	557.095		15.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	902.09510	0.09021	965.35040	0.09654	902.095		15.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	524.47490		0.05245		481.91580	0.04819	524.475	15.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	969.47490		0.09695		1,034.91580	0.10349	969.475	15.70	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.36047		110.36047		110.35861	110.35861			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	370.47000		0.37047		368.61000	0.36861	370.470		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	360.47000		0.36047		358.61000	0.35861	360.470		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	350.47000		0.35047		348.61000	0.34861	350.470		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
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			9.36474		84.51070		9.34053	84.69930			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	7,253.54000		7.25354		7,064.94000	7.06494	7,253.540		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,165.26000		7.16526		6,976.66000	6.97666	7,165.260		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,077.11000		7.07711		6,888.51000	6.88851	7,077.110		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.47608		85.62151		9.45110	85.81239			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	485.34000		0.48534		676.22000	0.67622	485.340		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	560.87000		0.56087		751.75000	0.75175	560.870		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	636.29000		0.63629		827.17000	0.82717	636.290		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			437.52300		437.52300		438.31300	438.31300			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	84,670.00000		8.46700		76,770.00000	7.67700	84,670.000		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	84,770.00000		8.47700		76,870.00000	7.68700	84,770.000		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	84,870.00000		8.48700		76,970.00000	7.69700	84,870.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			443.27400		443.27400		444.07300	444.07300			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	32,840.00000		3.28400		40,830.00000	4.08300	32,840.000		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	32,740.00000		3.27400		40,730.00000	4.07300	32,740.000		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	32,640.00000		3.26400		40,630.00000	4.06300	32,640.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IGOV	On 07/11/2013		Index Future	196.37700	196.37700		196.74500	196.74500			0.00	0	1,136.00
IGOV	On 06/02/2014		Index Future	198.98300	198.98300		199.35500	199.35500			0.00	0	174.00
ILBI	On 07/11/2013		Index Future	533.67900	533.67900		525.58800	525.58800			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	540.90000	540.90000		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		5.15000	94.85000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.26000	94.74000		5.23000	94.77000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.29000	94.71000		5.25000	94.75000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.37000	94.63000		5.32000	94.68000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.47000	94.53000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.59000	94.41000		5.52000	94.48000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.91000	94.09000		5.84000	94.16000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.19000	93.81000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.44000	93.56000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.73000	93.27000		6.64000	93.36000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.98000	93.02000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.24000	92.76000		7.13000	92.87000			0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.35090	8.35090		8.26900	8.26900		9.68	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	277.09100	0.27709	221.94380	0.22194	277.091	9.76	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.14	Put	66.19100	0.06619	92.94380	0.09294	66.191	9.76	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Call	269.97190	0.26997	215.61950	0.21562	269.972	9.75	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.15	Put	69.07190	0.06907	96.61950	0.09662	69.072	9.75	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Call	262.94350	0.26294	209.39480	0.20939	262.943	9.75	0.00	0	0.00	
NZ\$ / R	On 13/12/2013	8.16	Put	72.04350	0.07204	100.39480	0.10039	72.044	9.75	0.00	0	0.00	
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.41230	8.41230		8.32830	8.32830		12.03	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	428.52790	0.42853	374.82410	0.37482	428.528	11.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put	156.22790	0.15623	186.52410	0.18652	156.228	11.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call	422.22410	0.42222	368.99400	0.36899	422.224	11.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put	159.92410	0.15992	190.69400	0.19069	159.924	11.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call	415.97540	0.41598	363.22030	0.36322	415.975	11.96	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put	163.67540	0.16368	194.92030	0.19492	163.675	11.96	0.00	0	0.00	
R / ¥EN	On 13/12/2013		Foreign Exchange Future	9.87850	9.87850	0.10119	9.92530	9.92530		14.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	3,878.75580	0.38788	0.10119	4,191.15300	0.41912	3,878.756	15.73	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	1,993.75580	0.19938	0.10119	1,838.15300	0.18382	1,993.756	15.73	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	3,812.97870	0.38130	0.10119	4,123.01620	0.41230	3,812.979	15.69	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	2,027.97870	0.20280	0.10119	1,870.01620	0.18700	2,027.979	15.69	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	3,747.68200	0.37477	0.10119	4,055.33700	0.40553	3,747.682	15.65	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	2,062.68200	0.20627	0.10119	1,902.33700	0.19023	2,062.682	15.65	0.00	0	0.00
R023	On 07/11/2013		Bond Future	7.62104	102.39347		7.59651	102.55587			122,872,164.00	1,200	12,954.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	7,848.66000	7.84866		7,686.26000	7.68626	7,848.660		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	7,775.93000	7.77593		7,613.53000	7.61353	7,775.930		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	7,703.25000	7.70325		7,540.85000	7.54085	7,703.250		0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.71350	103.73937		7.68802	103.90358			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	810.16000	0.81016		974.37000	0.97437	810.160		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	873.84000	0.87384		1,038.05000	1.03805	873.840		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	937.48000		0.93748	1,101.69000	1.10169		937.480		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.06490		114.90248	6.02319	114.98022			2.99	0.00	0	29,453.00
R157	On 07/11/2013	Bond Future	5.59	Call	146.93000		0.14693	169.31000	0.16931	146.930		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,036.27000		1.03627	980.91000	0.98091	1,036.270		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	151.22000		0.15122	174.05000	0.17405	151.220		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,021.74000		1.02174	966.83000	0.96683	1,021.740		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	155.61000		0.15561	178.88000	0.17888	155.610		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,007.31000		1.00731	952.84000	0.95284	1,007.310		2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.20731		116.41281	6.15840	116.49120			2.81	2,328,256.20	20	300.00
R157	On 06/02/2014	Bond Future	5.64	Call	404.09000		0.40409	432.60000	0.43260	404.090		2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,318.03000		1.31803	1,268.15000	1.26815	1,318.030		2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	409.49000		0.40949	438.25000	0.43825	409.490		2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,307.23000		1.30723	1,257.60000	1.25760	1,307.230		2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	414.94000		0.41494	443.95000	0.44395	414.940		2.76	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,296.49000		1.29649	1,247.11000	1.24711	1,296.490		2.76	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.35032		111.18672	6.29135	111.26629			2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	288.98000		0.28898	309.56000	0.30956	288.980		2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,869.82000		1.86982	1,810.83000	1.81083	1,869.820		2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,859.22000		1.85922	1,800.38000	1.80038	1,859.220		2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	292.14000		0.29214	312.87000	0.31287	292.140		2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	295.31000		0.29531	316.21000	0.31621	295.310		2.45	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,848.63000		1.84863	1,789.96000	1.78996	1,848.630		2.45	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.51675		112.73626	6.44308	112.81706			2.23	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,069.99000		1.06999	1,116.08000	1.11608	1,069.990		2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	825.67000		0.82567	790.96000	0.79096	825.670		2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,076.28000		1.07628	1,122.52000	1.12252	1,076.280		2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	821.04000		0.82104	786.48000	0.78648	821.040		2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,082.59000		1.08259	1,128.97000	1.12897	1,082.590		2.26	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	816.43000		0.81643	782.01000	0.78201	816.430		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			7.94965		124.64710	7.90989	125.01289			14.62	149,576,520.00	1,200	57,161.00
R186	On 07/11/2013	Bond Future	6.50	Call	26.76000		0.02676	34.67000	0.03467	26.760		14.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,425.15000		14.42515	14,067.27000	14.06727	14,425.150		14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	78.03000		0.07803	97.16000	0.09716	78.030		14.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	11,830.01000		11.83001	11,483.35000	11.48335	11,830.010		14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,698.69000		2.69869	2,929.27000	2.92927	2,698.690		14.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,237.69000		2.23769	2,102.48000	2.10248	2,237.690		14.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,421.10000		3.42110	3,679.49000	3.67949	3,421.100		14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,691.17000		1.69117	1,583.77000	1.58377	1,691.170		14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,656.34000		1.65634	1,550.81000	1.55081	1,656.340		14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,476.19000		3.47619	3,736.45000	3.73645	3,476.190		14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,531.71000		3.53171	3,793.83000	3.79383	3,531.710		14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,622.04000		1.62204	1,518.37000	1.51837	1,622.040		14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,050.43000		4.05043	4,328.42000	4.32842	4,050.430		14.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,336.62000		1.33662	1,248.82000	1.24882	1,336.620		14.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	745.40000		0.74540	693.46000	0.69346	745.400		14.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,653.13000		5.65313	5,966.98000	5.96698	5,653.130		14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	7,432.20000		7.43220	7,770.00000	7.77000	7,432.200		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Put	387.67000		0.38767		359.68000	0.35968	387.670	15.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	9,313.59000		9.31359		9,665.64000	9.66564	9,313.590	15.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	187.69000		0.18769		173.95000	0.17395	187.690	15.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.03717		120.99604		7.99604	121.36620		14.69	0.00	0	116.00
R186	On 06/02/2014	Bond Future	7.74	Call	3,084.99000		3.08499		3,258.02000	3.25802	3,084.990	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,795.72000		5.79572		5,598.59000	5.59859	5,795.720	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,121.54000		3.12154		3,295.84000	3.29584	3,121.540	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,739.67000		5.73967		5,543.81000	5.54381	5,739.670	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,158.37000		3.15837		3,333.93000	3.33393	3,158.370	14.62	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,683.99000		5.68399		5,489.39000	5.48939	5,683.990	14.62	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.12349		122.64165		8.08086	123.01693		14.41	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,093.77000		2.09377		2,205.79000	2.20579	2,093.770	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,675.63000		11.67563		11,412.37000	11.41237	11,675.630	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,117.46000		2.11746		2,230.38000	2.23038	2,117.460	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,601.58000		11.60158		11,339.22000	11.33922	11,601.580	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,527.83000		11.52783		11,266.36000	11.26636	11,527.830	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,141.34000		2.14134		2,255.15000	2.25515	2,141.340	14.17	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.20821		119.05888		8.16401	119.43956		14.33	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,665.18000		6.66518		6,884.11000	6.88411	6,665.180	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,965.23000		5.96523		5,803.48000	5.80348	5,965.230	14.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,709.29000		6.70929		6,929.03000	6.92903	6,709.290	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,924.16000		5.92416		5,763.22000	5.76322	5,924.160	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,753.54000		6.75354		6,974.09000	6.97409	6,753.540	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,883.31000		5.88331		5,723.18000	5.72318	5,883.310	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			278.08734		278.08734		278.08846	278.08846			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	1,902.66000		1.90266		1,901.54000	1.90154	1,902.660		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	1,912.66000		1.91266		1,911.54000	1.91154	1,912.660		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	1,922.66000		1.92266		1,921.54000	1.92154	1,922.660		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			5.20790		107.19453		5.14077	107.26794		1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	98.86000		0.09886		121.10000	0.12110	98.860	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	557.11000		0.55711		505.94000	0.50594	557.110	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	101.72000		0.10172		124.39000	0.12439	101.720	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	548.97000		0.54897		498.23000	0.49823	548.970	1.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	104.63000		0.10463		127.74000	0.12774	104.630	1.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	540.88000		0.54088		490.58000	0.49058	540.880	1.85	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.17851		104.19566		5.09140	104.26972		1.58	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	427.77000		0.42777		469.06000	0.46906	427.770	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	375.55000		0.37555		342.78000	0.34278	375.550	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	432.44000		0.43244		473.97000	0.47397	432.440	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	371.73000		0.37173		339.20000	0.33920	371.730	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	437.14000		0.43714		478.91000	0.47891	437.140	1.60	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	367.94000		0.36794		335.65000	0.33565	367.940	1.60	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.05143		105.61271		4.92710	105.68788		1.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.74	Call	325.54000		0.32554		359.83000	0.35983	325.540	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	514.02000		0.51402		473.14000	0.47314	514.020	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	510.55000		0.51055		469.84000	0.46984	510.550	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	328.13000		0.32813		362.59000	0.36259	328.130	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	330.73000		0.33073		365.37000	0.36537	330.730	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	507.09000		0.50709		466.56000	0.46656	507.090	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.61434		102.67460		4.40393	102.75094		0.86	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	481.68000		0.48168		530.23000	0.53023	481.680	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	237.34000		0.23734		209.55000	0.20955	237.340	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	483.88000		0.48388		532.55000	0.53255	483.880	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	235.93000		0.23593		208.26000	0.20826	235.930	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	486.08000		0.48608		534.87000	0.53487	486.080	0.91	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	234.53000		0.23453		206.98000	0.20698	234.530	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			206.61208		206.61208		206.91902	206.91902			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	2,377.92000		2.37792		2,070.98000	2.07098	2,377.920		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	2,387.92000		2.38792		2,080.98000	2.08098	2,387.920		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	2,397.92000		2.39792		2,090.98000	2.09098	2,397.920		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			6.81363		106.08880		6.77858	106.20904		5.34	0.00	0	19,958.00
R203	On 07/11/2013	Bond Future	5.71	Call	15.09000		0.01509		19.27000	0.01927	15.090	5.21	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,883.49000		3.88349		3,767.43000	3.76743	3,883.490	5.21	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	55.70000		0.05570		67.59000	0.06759	55.700	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,926.33000		2.92633		2,817.98000	2.81798	2,926.330	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	58.10000		0.05810		70.40000	0.07040	58.100	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,893.30000		2.89330		2,785.36000	2.78536	2,893.300	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	60.59000		0.06059		73.30000	0.07330	60.590	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,860.38000		2.86038		2,752.85000	2.75285	2,860.380	5.24	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,859.28000		103.85928		103,979.52000	103.97952	103,859.280	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			6.94034		107.48325		6.90249	107.60478		4.92	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	251.34000		0.25134		273.83000	0.27383	251.340	4.80	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,489.32000		3.48932		3,390.28000	3.39028	3,489.320	4.80	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	364.19000		0.36419		393.77000	0.39377	364.190	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,971.47000		2.97147		2,879.52000	2.87952	2,971.470	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	371.07000		0.37107		401.04000	0.40104	371.070	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,945.28000		2.94528		2,853.72000	2.85372	2,945.280	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	378.04000		0.37804		408.42000	0.40842	378.040	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,919.19000		2.91919		2,828.04000	2.82804	2,919.190	4.82	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,115.66000		1.11566		1,177.92000	1.17792	1,115.660	4.90	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,438.22000		1.43822		1,378.95000	1.37895	1,438.220	4.90	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.06323		104.78365		7.02208	104.90694		4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	308.27000		0.30827		330.04000	0.33004	308.270	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,365.13000		4.36513		4,263.61000	4.26361	4,365.130	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	312.91000		0.31291		334.93000	0.33493	312.910	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,338.39000		4.33839		4,237.12000	4.23712	4,338.390	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	317.60000		0.31760		339.87000	0.33987	317.600	4.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Put	4,311.70000		4.31170		4,210.68000	4.21068	4,311.700	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,264.31000		1.26431		1,322.81000	1.32281	1,264.310	4.80	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,935.31000		1.93531		1,870.52000	1.87052	1,935.310	4.80	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,142.71000		2.14271		2,221.63000	2.22163	2,142.710	4.88	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,140.48000		1.14048		1,096.11000	1.09611	1,140.480	4.88	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.19040			106.24358	7.14542	106.36868		4.57	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,340.95000		1.34095		1,397.18000	1.39718	1,340.950	4.52	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,320.54000		2.32054		2,251.67000	2.25167	2,320.540	4.52	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,940.88000		1.94088		2,011.07000	2.01107	1,940.880	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,664.52000		1.66452		1,609.61000	1.60961	1,664.520	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,955.99000		1.95599		2,026.49000	2.02649	1,955.990	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,651.93000		1.65193		1,597.33000	1.59733	1,651.930	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,971.16000		1.97116		2,041.96000	2.04196	1,971.160	4.58	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,639.42000		1.63942		1,585.12000	1.58512	1,639.420	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			8.91598		98.32950		8.89157	98.55991			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	4,478.33000		4.47833		4,708.74000	4.70874	4,478.330		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	4,565.47000		4.56547		4,795.88000	4.79588	4,565.470		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	4,652.47000		4.65247		4,882.88000	4.88288	4,652.470		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.00730		95.36524		8.98216	95.59840			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	3,264.23000		3.26423		3,497.39000	3.49739	3,264.230		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	3,351.66000		3.35166		3,584.82000	3.58482	3,351.660		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	3,438.95000		3.43895		3,672.11000	3.67211	3,438.950		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			9.09880		96.66242		9.07287	96.89883			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	2,416.72000		2.41672		2,653.13000	2.65313	2,416.720		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	2,503.92000		2.50392		2,740.33000	2.74033	2,503.920		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,590.98000		2.59098		2,827.39000	2.82739	2,590.980		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			6.99083		107.40807		6.95586	107.56013		7.04	68,741,164.80	640	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	140.37000		0.14037		165.09000	0.16509	140.370		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,240.27000		3.24027		3,112.93000	3.11293	3,240.270		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	145.58000		0.14558		170.97000	0.17097	145.580		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,200.46000		3.20046		3,073.79000	3.07379	3,200.460		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	150.93000		0.15093		177.01000	0.17701	150.930		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,160.81000		3.16081		3,034.83000	3.03483	3,160.810		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,043.12000		1.04312		1,134.69000	1.13469	1,043.120		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,003.29000		1.00329		942.80000	0.94280	1,003.290		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.09573		104.78982		7.05863	104.94357			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	659.50000		0.65950		705.29000	0.70529	659.500		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,632.66000		3.63266		3,524.70000	3.52470	3,632.660		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	670.42000		0.67042		716.74000	0.71674	670.420		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,600.73000		3.60073		3,493.30000	3.49330	3,600.730		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	681.47000		0.68147		728.32000	0.72832	681.470		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,568.95000		3.56895		3,462.05000	3.46205	3,568.950		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	7.20155	106.21492		7.16198	106.37083		6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	636.06000	0.63606	672.96000	0.67296	636.060	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	5,335.01000	5.33501	5,216.00000	5.21600	5,335.010	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	644.19000	0.64419	681.44000	0.68144	644.190	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	5,301.59000	5.30159	5,182.93000	5.18293	5,301.590	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	652.41000	0.65241	690.00000	0.69000	652.410	6.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	5,268.27000	5.26827	5,149.95000	5.14995	5,268.270	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.30863	103.66311		7.26630	103.82132	6.62	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	2,806.55000	2.80655	2,897.22000	2.89722	2,806.550	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	2,317.42000	2.31742	2,249.88000	2.24988	2,317.420	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	2,826.58000	2.82658	2,917.61000	2.91761	2,826.580	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	2,300.34000	2.30034	2,233.16000	2.23316	2,300.340	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	2,846.70000	2.84670	2,938.09000	2.93809	2,846.700	6.67	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	2,283.36000	2.28336	2,216.54000	2.21654	2,283.360	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		7.26409	102.28032		7.23949	102.40107	9.34	0.00	0	21,305.00
R207	On 07/11/2013	Bond Future	6.69	336.37000	0.33637	371.07000	0.37107	336.370	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	3,201.39000	3.20139	3,115.34000	3.11534	3,201.390	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	346.03000	0.34603	381.40000	0.38140	346.030	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	3,160.29000	3.16029	3,074.91000	3.07491	3,160.290	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	355.90000	0.35590	391.94000	0.39194	355.900	9.23	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	3,119.44000	3.11944	3,034.73000	3.03473	3,119.440	9.23	0.00	0	0.00
R207	On 06/02/2014	Bond Future		7.36555	99.98562		7.33971	100.10762	9.16	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	891.10000	0.89110	931.82000	0.93182	891.100	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	4,387.21000	4.38721	4,305.93000	4.30593	4,387.210	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	904.14000	0.90414	945.26000	0.94526	904.140	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	4,351.05000	4.35105	4,270.17000	4.27017	4,351.050	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	917.32000	0.91732	958.84000	0.95884	917.320	9.04	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	4,315.07000	4.31507	4,234.59000	4.23459	4,315.070	9.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future		7.47004	101.34545		7.44274	101.46924	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	824.35000	0.82435	855.68000	0.85568	824.350	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	6,837.03000	6.83703	6,744.57000	6.74457	6,837.030	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	833.81000	0.83381	865.40000	0.86540	833.810	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	6,797.83000	6.79783	6,705.63000	6.70563	6,797.830	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	843.35000	0.84335	875.21000	0.87521	843.350	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	6,758.73000	6.75873	6,666.80000	6.66680	6,758.730	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future		7.57550	99.11694		7.54660	99.24257	9.00	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	3,572.97000	3.57297	3,646.49000	3.64649	3,572.970	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	3,077.11000	3.07711	3,025.00000	3.02500	3,077.110	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	3,595.99000	3.59599	3,669.77000	3.66977	3,595.990	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	3,056.97000	3.05697	3,005.12000	3.00512	3,056.970	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	3,619.09000	3.61909	3,693.13000	3.69313	3,619.090	9.07	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	3,036.93000	3.03693	2,985.34000	2.98534	3,036.930	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/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		7.37628	97.27000		7.35680	97.37709		10.26	0.00	0	10,081.00
R208	On 07/11/2013	Bond Future	6.79	Call	302.79000	0.30279	332.05000	0.33205	302.790	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,590.80000	3.59080	3,512.97000	3.51297	3,590.800	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	312.40000	0.31240	342.28000	0.34228	312.400	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,543.18000	3.54318	3,465.97000	3.46597	3,543.180	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	322.24000	0.32224	352.76000	0.35276	322.240	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,495.84000	3.49584	3,419.27000	3.41927	3,495.840	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,722.71000	1.72271	1,801.74000	1.80174	1,722.710	10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,045.98000	1.04598	1,017.92000	1.01792	1,045.980	10.35	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future		7.46974	98.54858		7.44943	98.65673		9.93	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	887.99000	0.88799	923.66000	0.92366	887.990	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,869.30000	4.86930	4,796.82000	4.79682	4,869.300	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	901.97000	0.90197	938.01000	0.93801	901.970	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,827.37000	4.82737	4,755.26000	4.75526	4,827.370	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	916.11000	0.91611	952.52000	0.95252	916.110	9.77	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,785.64000	4.78564	4,713.90000	4.71390	4,785.640	9.77	0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.56092	96.49201		7.53963	96.60175		9.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	753.42000	0.75342	779.39000	0.77939	753.420	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,583.06000	7.58306	7,499.29000	7.49929	7,583.060	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	763.17000	0.76317	789.39000	0.78939	763.170	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,536.80000	7.53680	7,453.28000	7.45328	7,536.800	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,490.67000	7.49067	7,407.39000	7.40739	7,490.670	9.66	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	773.03000	0.77303	799.49000	0.79949	773.030	9.66	0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.65151	97.83637		7.62917	97.94776		9.53	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,801.66000	3.80166	3,868.57000	3.86857	3,801.660	9.54	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,114.69000	3.11469	3,070.21000	3.07021	3,114.690	9.54	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,828.54000	3.82854	3,895.69000	3.89569	3,828.540	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,092.20000	3.09220	3,047.96000	3.04796	3,092.200	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,855.50000	3.85550	3,922.90000	3.92290	3,855.500	9.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,069.83000	3.06983	3,025.84000	3.02584	3,069.830	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		8.73221	76.49726		8.70774	76.69065		21.94	0.00	0	19,372.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,964.35000	1.96435	2,083.27000	2.08327	1,964.350	21.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,617.14000	2.61714	2,542.67000	2.54267	2,617.140	21.90	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,500.57000	2.50057	2,634.25000	2.63425	2,500.570	21.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,046.86000	2.04686	1,987.15000	1.98715	2,046.860	21.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,541.76000	2.54176	2,676.44000	2.67644	2,541.760	21.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,009.97000	2.00997	1,951.26000	1.95126	2,009.970	21.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,973.57000	1.97357	1,915.86000	1.91586	1,973.570	21.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,583.32000	2.58332	2,719.00000	2.71900	2,583.320	21.98	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,726.13000	4.72613	4,896.17000	4.89617	4,726.130	22.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	807.77000	0.80777	784.42000	0.78442	807.770	22.25	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,566.57000	5.56657	5,744.01000	5.74401	5,566.570	22.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	572.49000	0.57249	556.54000	0.55654	572.490	22.35	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	6,147.17000	6.14717	6,328.46000	6.32846	6,147.170	22.41	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
R209	On 07/11/2013	Bond Future	9.50	Put	450.06000	0.45006			437.96000	0.43796	450.060	22.41	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	7,340.89000	7.34089		7,527.71000	7.52771	7,340.890	22.53	0.00	0	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	270.66000	0.27066		264.09000	0.26409	270.660	22.53	0.00	0	0	1,520.00
R209	On 06/02/2014	Bond Future			8.81491	77.50277		8.78976	77.69851		21.44	0.00	0	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,040.93000	3.04093		3,142.67000	3.14267	3,040.930	21.36	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,224.12000	5.22412		5,130.12000	5.13012	5,224.120	21.36	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,073.41000	3.07341		3,175.79000	3.17579	3,073.410	21.36	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,175.47000	5.17547		5,082.11000	5.08211	5,175.470	21.36	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,106.09000	3.10609		3,209.09000	3.20909	3,106.090	21.36	0.00	0	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,127.16000	5.12716		5,034.42000	5.03442	5,127.160	21.36	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future			8.89534	75.41169		8.86946	75.61012		21.66	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,825.81000	10.82581		10,693.41000	10.69341	10,825.810	21.31	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,025.44000	2.02544		2,091.47000	2.09147	2,025.440	21.31	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,047.02000	2.04702		2,113.54000	2.11354	2,047.020	21.32	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,756.73000	10.75673		10,624.82000	10.62482	10,756.730	21.32	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,068.76000	2.06876		2,135.75000	2.13575	2,068.760	21.32	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,687.95000	10.68795		10,556.51000	10.55651	10,687.950	21.32	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future			8.97426	76.46246		8.94763	76.66370		21.26	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,252.57000	6.25257		6,373.74000	6.37374	6,252.570	21.29	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,759.38000	5.75938		5,679.31000	5.67931	5,759.380	21.29	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,289.65000	6.28965		6,411.22000	6.41122	6,289.650	21.29	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,721.88000	5.72188		5,642.21000	5.64221	5,721.880	21.29	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,326.82000	6.32682		6,448.78000	6.44878	6,326.820	21.30	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,684.59000	5.68459		5,605.31000	5.60531	5,684.590	21.30	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000		0.00	0	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0	0.00
R210	On 07/11/2013	Bond Future			157.69021	157.69021		158.55406	158.55406		0.00	0	0	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	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,299.79000	2.29979		1,435.94000	1.43594	2,299.790	0.00	0	0	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	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,309.79000	2.30979		1,445.94000	1.44594	2,309.790	0.00	0	0	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	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,319.79000	2.31979		1,455.94000	1.45594	2,319.790	0.00	0	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0	0.00
R211	On 07/11/2013	Bond Future			128.04268	128.04268		128.17132	128.17132		0.00	0	0	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	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,947.32000	1.94732		1,818.68000	1.81868	1,947.320	0.00	0	0	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	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,957.32000	1.95732		1,828.68000	1.82868	1,957.320	0.00	0	0	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	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,967.32000	1.96732		1,838.68000	1.83868	1,967.320	0.00	0	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0	0.00
R212	On 07/11/2013	Bond Future			130.37261	130.37261		131.10567	131.10567		0.00	0	0	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	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,617.39000	2.61739		1,884.33000	1.88433	2,617.390	0.00	0	0	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,627.39000	2.62739	1,894.33000	1.89433	2,627.390			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,637.39000	2.63739	1,904.33000	1.90433	2,637.390			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			8.55522	87.48324	8.52066	87.76135			19.13	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,409.65000	2.40965	2,587.18000	2.58718	2,409.650		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,131.07000	2.13107	2,030.49000	2.03049	2,131.070		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,451.04000	2.45104	2,630.07000	2.63007	2,451.040		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,092.60000	2.09260	1,993.52000	1.99352	2,092.600		19.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,492.81000	2.49281	2,673.34000	2.67334	2,492.810		19.20	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,054.63000	2.05463	1,957.05000	1.95705	2,054.630		19.20	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.64493	88.63312	8.60933	88.91463			19.69	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,970.57000	2.97057	3,104.91000	3.10491	2,970.570		19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,838.20000	5.83820	5,691.03000	5.69103	5,838.200		19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,002.23000	3.00223	3,137.45000	3.13745	3,002.230		19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,787.18000	5.78718	5,640.89000	5.64089	5,787.180		19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,034.10000	3.03410	3,170.19000	3.17019	3,034.100		19.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,736.48000	5.73648	5,591.06000	5.59106	5,736.480		19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.72866	86.29993	8.69197	86.58538			19.63	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,084.21000	2.08421	2,174.73000	2.17473	2,084.210		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,176.45000	11.17645	10,981.52000	10.98152	11,176.450		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,104.95000	2.10495	2,196.10000	2.19610	2,104.950		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,107.49000	11.10749	10,913.19000	10.91319	11,107.490		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,125.83000	2.12583	2,217.62000	2.21762	2,125.830		19.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,038.79000	11.03879	10,845.13000	10.84513	11,038.790		19.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.81207	87.50228	8.77424	87.79180			19.37	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	6,391.19000	6.39119	6,558.91000	6.55891	6,391.190		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,178.34000	6.17834	6,056.54000	6.05654	6,178.340		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	6,428.88000	6.42888	6,597.15000	6.59715	6,428.880		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,140.02000	6.14002	6,018.77000	6.01877	6,140.020		19.43	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	6,466.66000	6.46666	6,635.49000	6.63549	6,466.660		19.44	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,101.88000	6.10188	5,981.19000	5.98119	6,101.880		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			8.91889	76.67785	8.89952	76.83449			22.68	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	129.00000	0.12900	145.72000	0.14572	129.000		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,243.39000	10.24339	10,103.47000	10.10347	10,243.390		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	133.67000	0.13367	150.85000	0.15085	133.670		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,148.91000	10.14891	10,009.45000	10.00945	10,148.910		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	138.48000	0.13848	156.13000	0.15613	138.480		22.23	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,054.77000	10.05477	9,915.78000	9.91578	10,054.770		22.23	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.00545	77.68572	8.98552	77.84425			23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,308.17000	4.30817	4,408.02000	4.40802	4,308.170		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,431.02000	4.43102	4,372.34000	4.37234	4,431.020		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,346.22000	4.34622	4,446.53000	4.44653	4,346.220		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,389.51000	4.38951	4,331.29000	4.33129	4,389.510		23.36	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,384.99000	4.38499	4,485.75000	4.48575	4,384.990		23.37	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,348.87000	4.34887	4,291.10000	4.29110	4,348.870		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

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 07/11/2013	Bond Future			8.96466		99.46523		8.94023	99.71968			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	13,055.93000		13.05593	12,801.48000	12.80148		13,055.930		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	12,926.60000		12.92660	12,672.15000	12.67215		12,926.600		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	12,797.53000		12.79753	12,543.08000	12.54308		12,797.530		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.05304		100.77266		9.02787	101.03018			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	375.93000		0.37593	633.45000	0.63345		375.930		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	477.20000		0.47720	734.72000	0.73472		477.200		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
R248	On 06/02/2014	Bond Future	9.11	Call	578.28000		0.57828	835.80000	0.83580		578.280		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			19,837.44000		19,837.44000	19,735.06000	19,735.06000				0.00	0	0.00

Total for Derivatives : **2,444,147,446.00** **195,606** **2 025 129.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.67000		108.44562		6.67000	108.42628			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.12506			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.10000		105.31880		8.10000	105.29569			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.67247			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.78776			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.96500		100.26837		8.96500	100.24448			179,300,000,000.00	20,000,000	10,000,000.00
AB06	On 27/03/2015	Spot Bond			7.02000		101.59002		7.02000	101.57066			133,380,000.00	19,000	5,200,000.00
AB07	On 07/03/2014	Spot Bond			6.30500		101.64342		6.30500	101.62632			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.11076			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.42500		109.84754		8.42500	109.82291			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000		133.55884		0.84000	133.54277			0.00	0	76,000.00
ABCP13	On 07/12/2023	Spot Bond			2.28000		130.85368		2.28000	262.21577			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.66109			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.54996			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.80180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.23480				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.24539				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.25233				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.28000	106.23089	7.28000	106.20991				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.15496				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.90500	102.50497	6.90500	102.48576				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83624				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97470				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.70259				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.83158				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.81599				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.02683				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.15105				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10825				0.00	20,000,000	10,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.12346				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.66591				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.67511				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	132.11834	5.29000	132.08675				0.00	0	51,000.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	123.47536	2.95000	123.45338				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	114.78378	2.79000	116.98247				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	98.58662	4.44000	98.56529				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.80000	105.06003	5.80000	101.00791				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.72500	114.55131	10.72500	114.51879				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.41813				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.99931				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00027			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00039			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	109.85349		4.09000	109.83067			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.71559		100.00000	38.62078			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.02000	163.57766		2.02000	163.55278			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.34860		2.76000	153.32221			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.05000	165.62957		2.05000	165.60426			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.21000	162.69621		2.21000	162.67063			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.72125	72.47276		7.72125	72.44816			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.72125	72.47276		7.72125	72.44816			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.47000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.13299			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.58000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.43000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.99000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.19000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.77000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50991			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35614			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.36000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.44500	105.08751		6.44500	105.06929			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.69000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.10000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.74000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05127			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.81000	112.64713		6.81000	112.62629			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45461			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.89000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.69500	93.58775		2.69500	99.46617			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.71000	98.69560		2.71000	144.10717			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.81000	110.89823		2.81000	188.17088			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	83.90000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.16500	91.68012		9.16500	91.83054			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	91.57000			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	104.60879			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	89.09000			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	9.33000	110.73076		9.33000	111.65326			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	9.27500	111.96339		9.27500	112.09338			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.49000	90.51130		8.49000	90.49063			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.37000	110.00498		9.37000	111.33476			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.69000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.02500	107.21811		8.02500	107.19480			80,250,000.00	10,000	400,000.00
ABS5	On 01/05/2015	Spot Bond		6.62000	105.92919		6.62000	105.91044			0.00	0	5,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.53000	101.06232		8.53000	101.03926			127,950,000.00	15,000	300,000.00
ABS7	On 11/09/2026	Spot Bond		9.53000	95.11147		9.53000	95.08702			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.27000	105.01235		7.27000	104.99164			0.00	0	17,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.54000	128.06865		1.54000	128.05082			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.09000	132.87203		2.09000	266.26169			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	122.47929		0.78000	125.19622			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.95000	123.07989		1.95000	125.53339			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.41981		100.00000	29.34854			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		10.97000	104.92968		10.97000	104.89873			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02422			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.31337		100.00000	2.30770			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.05195			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44464			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.78873		100.00000	13.75496			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.99648			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.98988		11.00000	58.97301			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.82479		100.00000	8.80317			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.99994			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	100.21067			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23295			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20073			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20745			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21040			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29677			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29677			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.30483			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19537			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.30483			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28870			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.86706			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19153			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.18873			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07210			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.18873			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20346			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.20997			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.21263			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.20727			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.17523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.19538			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.98500	105.09562	8.98500	105.06997			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.17935			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.19500	102.06542	7.19500	102.04578			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.13701			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.33610			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.08356			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	101.19342			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	78.21586			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	149.37901			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	149.38129			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.20068			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75910			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75910			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.19342			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.64485			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.19393			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.19232			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.33248			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.54591			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.33261			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86524			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.02369			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.28712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81609			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07991			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.20150			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16906			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16608			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19737			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89236			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17583			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17123			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18016			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19683			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18739			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17664			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17962			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.30363		10.23000	100.27598			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18242			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17800			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24941			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.04152			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16764			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.04000	106.06774		9.04000	106.04212			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19596			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.49392		1.75000	108.60003			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17935			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19106			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.19769			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.18441			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.19637			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18973			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20432			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.55162			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.19902			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.69795			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.19637			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.19118			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.20248			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.20597			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.17784			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.18190			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.20686			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.20379			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21888			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.19238			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21677			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21756			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21888			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.56689			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.20830			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.20830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	110.57703			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	111.37041			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17910			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.17724			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09054			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.69070			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18229			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.18308			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.19106			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17937			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.13327			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23856			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.29441			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	6.11671		100.00000	6.10189			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.70400			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78460			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83825			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.35351			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.50499			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.70687			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.31241			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.66000	100.48168		7.66000	100.46022			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.73703			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.04840			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.01000	102.85247		8.01000	102.83016			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond		8.97000	122.07354		8.97000	122.04428			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	46.13380		100.00000	46.02204			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.89000	109.42592		6.89000	109.40544			86,538,400,000.00	12,560,000	13,580,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	46.28487		100.00000	46.17274			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.44840		100.00000	16.41200			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.96000	151.37314		2.96000	151.34628			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	100.89627		4.79000	127.24966			0.00	0	26,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.29683			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.32089			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33471			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.30979			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04932			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.51000	105.16574		8.51000	105.14180			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32490			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.23410			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	81.16757		100.00000	99.72900			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.05081			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.99500	114.39984		6.99500	108.54554			41,970,000.00	6,000	6,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.95962			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96378			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.88500	106.09930		6.88500	101.71629			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.47500	109.82881		8.47500	104.83616			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02681			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.69450	103.69712		10.69450	102.40131			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.69751	101.26292		10.69751	100.82705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	10.74443		101.14123		10.74443	100.75006			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99977			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.77196		101.19042		10.77196	100.68309			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.59436		100.64731		11.59436	100.61589			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99987			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.94450		100.14861		10.94450	100.07768			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.87497		102.38682		10.87497	100.79779			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69751		101.26292		10.69751	100.82705			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.81505		101.71075		10.81505	101.00045			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.01513		95.23352		10.01513	100.55309			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99978			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.44925		100.21458		10.44925	100.11133			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.25000		99.54595		11.25000	99.51594			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		68.49946		10.22500	96.96915			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	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99987			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.29096		12.22500	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
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.91000	63.99799		10.91000	99.82095			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04376			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	100.00000	1.74181		100.00000	100.00000			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	100.00000	44.64075		100.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	100.00000	1.74181		100.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	100.00000	1.74181		100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.69450	103.57936		13.69450	102.35639			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.96275	101.04818		14.96275	101.00856			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.84931	101.02024		13.84931	100.64029			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.51620		100.00000	10.49624			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.73539		100.00000	18.69000			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.05130		100.00000	17.01000			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.52550		100.00000	10.50000			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.52550		100.00000	10.50000			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.72583		100.00000	12.69500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.02672	100.00000	11.00000				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		72.91833	100.00000	72.77998				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.17122				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		89.02439	100.00000	88.80779				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000		105.34822	1.99000	169.64614				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.89000		97.95806	7.89000	145.33282				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.89000		99.26182	7.89000	145.60929				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.27500		102.37862	8.27500	102.35594				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.19089				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.81145				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	101.03401				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.41094				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.18439				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		58.36492	100.00000	58.22353				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.60000		98.27864	7.60000	98.25839				380,000,000,000.00	50,000,000	53,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.27396				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.27027				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29893				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.39443				0.00	66,000,000	14,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.48990				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.75689			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07306			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13216			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15748			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16592			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26718			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40211			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.40519		100.00000	6.38967			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.40519		100.00000	6.38967			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24148			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26232			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26800			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.07500	102.53085		8.07500	102.50843			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28503			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31517			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.71754		100.00000	5.70353			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.71754		100.00000	5.70353			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.13000	104.83956		6.13000	104.82236			61,300,000,000.00	10,000,000	5,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.18477			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.69560			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.11146			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.62988			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62496			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.73882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.61998			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.65556			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.72013			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98805			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.42935			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.19548			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	12.96331		100.00000	12.93191			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.70500	111.84875		6.70500	111.82870			40,230,000.00	6,000	500,000.00
CBL08		On 02/11/2016	Spot Bond	9.12500	118.92801		9.12500	118.89918			118,625,000.00	13,000	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.76695			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.86330			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.82500	108.07271		8.82500	108.04736			247,100,000.00	28,000	7,000,000.00
CBL12		On 06/09/2018	Spot Bond	10.82000	102.63677		10.82000	102.60690			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.58098			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.07000	103.77566		11.07000	103.74528			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06416			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.01500	104.76001		9.01500	104.73492			288,480,000.00	32,000	400,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.99887			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.51000	99.25829		11.51000	99.22811			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12005			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.36715			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.00092			0.00	5,000,000	15,000,000.00
CBL22		On 06/05/2020	Spot Bond	9.81500	97.12452		9.81500	97.09923			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.72000	121.07064		9.72000	121.03924			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.57000	116.99735		9.57000	116.96748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	8.97000	115.96316		8.97000	115.93505			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.59766			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.37500	101.52688		11.37500	101.49586			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06215			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07515			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.51883			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.89924			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55040			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.66885			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.40491			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38945			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.47112			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.24955			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.39947			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.39947			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99299			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	66.49910		100.00000	66.33800			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	66.49910		100.00000	66.33800			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	66.49910		100.00000	66.33800			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20075			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	66.49910		100.00000	66.33800			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.65604			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34910			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.49634		10.11000	102.46888			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.87700				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	105.26571				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.29092	2.76000	112.28708				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		109.24299	3.14000	112.16326				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.69471	8.25000	100.67222				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	100.34910				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.34910				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.10662	3.10000	111.77233				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.06642	2.40000	111.73610				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.29026				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.27374				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.39771				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.41739				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.87000		105.61032	7.87000	105.58805				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.47006				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.44793				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.33805				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.34670				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.92000		105.79780	7.92000	105.77534				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.92000		105.79780	7.92000	105.77534				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		7.97000	104.64858		7.97000	104.62624			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.20613			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22924			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.32575			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.32575			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	60.85145		100.17539	60.70218			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37734			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.85537			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20937			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.63554			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.68007			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.94806		9.35000	100.92300			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.94806		9.35000	100.92300			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.63548			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.63737			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	101.07714			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.24563			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05546			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06610			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07114			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07114			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07114			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07114			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07114			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07167			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.84000	103.59266		8.84000	103.56791			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24295			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.72828			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23221			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23221			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.17055			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23710			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99399			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27730			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18840			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18707			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19138			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.71530			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.77796			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.77778			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19084			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.45586			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40249			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.04936			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.18175			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.93869			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.59758			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08350			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08350			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08243			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08243			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82691			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.22146			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	101.97263			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.00155			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.44500	97.15614	10.44500	98.33923			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.96500	95.00315	10.96500	95.04912			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.22205			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.97629			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32692			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.31906			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.83439	8.80500	103.64742			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.19238			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.34169			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	100.20220			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20618			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.22152			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20830			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29767			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29767			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29767			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23308			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.11782			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.19484			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.56876			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25937			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.26024			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30068			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.70554		7.01000	37.31951			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	147.35644			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	8.27500		102.37862		8.27500	130.25160			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.89000		33.06573		7.89000	145.33282			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.89000		33.46021		7.89000	145.60929			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.64077			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	85.51800			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80439			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80439			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.20879			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19376			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19677			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19637			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32692			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17670			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.42000		109.45757		8.42000	105.83625			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.47500		104.87343		8.47500	104.84964			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.72500		119.22986		9.72500	119.19893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond		7.87000	109.16056		7.87000	109.13754			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.31500	107.99930		9.31500	107.97214			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.75500	96.01329		9.75500	95.98831			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.62000	96.87248		10.62000	96.84509			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.62000	94.49091		10.62000	94.46420			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62302			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51767			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07529			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
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01515			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		100.00000	74.04367		100.00000	69.84321			25,000,000,000,000.00	250,000,000	250,000,000.00
CPV01	On 30/06/2029	Spot Bond		12.17500	91.85677		12.17500	94.55864			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.29746		100.00000	11.26180			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.03021			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.75000	98.24442		7.75000	97.00877			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91479			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.11916			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.39441			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.92440			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92035			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.92826			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.65000	124.76042		6.65000	124.73811			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.96000	108.70939		7.96000	108.68634			379,174,600,000.00	47,635,000	56,807,215.00
DV23	On 27/02/2023	Spot Bond		8.40500	111.16349		8.40500	111.13863			497,399,495,000.00	59,179,000	105,207,392.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	7.61500	133.11970		7.61500	133.09268			44,167,000,000.00	5,800,000	18,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	104.83605			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68044			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73733			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.77486			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.38200			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	105.81992		0.10000	130.62451			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18500	114.12686		2.14000	114.73141			357,247,500,000.00	163,500,000	54,500,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	101.68151		2.19000	101.66561			152,205,000,000.00	69,500,000	54,500,000.00
EL30	On 29/07/2030	Spot Bond	2.23000	102.97415		2.23000	101.39834			0.00	0	120,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.21500	108.54059		9.21500	108.51402			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.06500	109.40170		9.06500	109.37491			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.67000	106.56297		9.67000	106.53562			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.28000	94.99402		10.28000	98.19757			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75322			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.86515			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.57090			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.62261			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27467			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	53.77357		100.00000	53.64187			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	87.82816		100.00000	87.61905			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	91.67970		100.00000	91.45609			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	85.80549		100.00000	85.60959			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	81.79953		100.00000	81.62622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond		3.00000	128.72058		3.00000	128.69765			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.83000	106.43994		10.83000	106.40944			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.90487			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44215			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.81895			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.43000	83.88530		9.43000	96.99041			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87885			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80475			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.78480			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.89594			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86945			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.74198			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76487			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72263			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.75655			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.71583			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.74411			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.31000	103.22867		6.31000	103.21106			100,960,000.00	16,000	2,016,000.00
ES18	On 20/04/2018	Spot Bond		7.22000	111.89503		7.22000	111.87335			8,144,160,000.00	1,128,000	254,544,000.00
ES23	On 25/01/2023	Spot Bond		8.05000	114.43518		8.05000	114.41065			101,800,300,000.00	12,646,000	238,746,000.00
ES26	On 02/04/2026	Spot Bond		8.49500	95.06951		8.49500	95.04791			1,724,485,000.00	203,000	44,475,000.00
ES33	On 15/09/2033	Spot Bond		9.31500	84.00680		9.29000	84.18212			190,426,545,000.00	20,443,000	909,504,000.00
ES42	On 25/04/2042	Spot Bond		9.58000	92.46880		9.58000	93.16225			766,400,000,000.00	80,000,000	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.65179			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.06893			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.86796			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.54267			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.28677			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.84400	100.00000	11.81531				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.52598	100.00000	11.49806				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.82430			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.86103			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.93437			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.00751			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.77000		102.42263	6.77000	102.40380				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	8.91000		100.66342	8.91000	100.63944				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.32095				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.32089				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.31423				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.63509				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.71000		108.36455	10.71000	108.33367				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	98.53865				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.05000		123.79303	2.05000	124.60448				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.12000		132.55084	2.12000	265.61784				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	100.00000		0.02441	100.00000	100.00000				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.69000		98.93256	2.69000	144.45324				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.70000		112.70207	2.70000	191.23217				41,850,000,000.00	15,500,000	7,750,000.00
FRBN04	On 15/09/2015	Spot Bond	7.08000		112.12367	7.08000	112.10211				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.07100		57.34487	8.07100	56.63206				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond	9.49900	36.60775		9.49900	35.70270			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.37425		9.73000	34.44601			0.00	0	0.00
FRC01U		On 30/09/2013	Spot Bond	100.00000	81.09621		100.00000	81.09620			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.19317			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03660			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	101.00641			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00641			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.68216			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.98848			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23576			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36530			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20081			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22287			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	100.22780		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.22780		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.35965			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26890			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29114			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20750			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.04292			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21491			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.18304		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25472			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30471			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22997			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24579			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28932			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26811			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30210			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32085			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28853			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27937			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24973			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24499			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30887			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30497			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29427			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30940			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26155			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.10734		100.09221	12.07766			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19292			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	100.23442			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26508			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.21740			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	100.22012			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.19888			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.20300			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.27283			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31265			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29619			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.19902			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	50.81366		13.22500	50.79550			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18628			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18655			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.28684			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.19610			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.65000	87.47162		3.65000	90.47904			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20565			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20565			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.82753			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.39495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.19238			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18734			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.24273			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.22337			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.74517			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.62582			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.40153			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.25972			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.49901			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21815			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.21688			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.45136			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.57096			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.18336			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27062			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.29000		119.68855		3.29000	113.71309			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22115			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22357			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.27000		109.66130		3.27000	113.87992			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		98.92560		1.12000	118.78153			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.29000		106.69595		3.29000	113.71309			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.42950		2.10000	120.03864			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.40114		2.17000	123.44413			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.40365			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.41116			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.18997			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21957			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	100.25926			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.24908			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20909			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.37357			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20883			0.00	0	0.00
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		8.05844		100.00000	8.03870			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		9.53256		100.00000	9.50247			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		138.19495		4.24000	138.16550			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.82993			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75806			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.88844			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.16615			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.69322			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.07838			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	100.00000		6.45454		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.63000		127.23221		2.63000	254.95635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond		2.13000	132.44399		2.13000	265.40365			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.85000	125.01821		2.85000	250.51831			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.42000	102.93793		2.42000	121.23490			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.18475			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.95000	121.71323		1.95000	121.69499			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44998			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.60165			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.06471			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.12915			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.91000	90.59662		2.91000	90.58070			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.20882		104.97509	13.17503			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.16864		101.07593	17.12619			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.58716		100.44759	9.56358			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26942			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.64795		100.76967	15.60936			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	100.96351			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.53000	100.20196		2.53000	100.18532			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	100.25670			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.36500	96.72606		2.36500	102.80250			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	96.43592		2.39500	102.49405			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.69902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond		2.33000	130.31320		2.33000	330.89414			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.09730			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04360			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.97893			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92838			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.64661			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.56391			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77567			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.75000	103.11911		5.75000	103.10296			0.00	0	13,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.03000	104.13592		6.03000	104.11884			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.02000	102.92352		7.02000	102.90391			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.44500	103.92780		7.44500	103.90683			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.57000	115.94387		7.57000	115.92033			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.12500	107.53869		8.12500	107.51542			251,875,000.00	31,000	500,000.00
FRX20	On 01/10/2020	Spot Bond		8.75000	95.89266		8.75000	8.75000			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.10500	92.20557		9.10500	92.18290			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.20000	113.98112		9.20000	113.95312			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.97000	97.19263		9.97000	97.16695			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.28500	82.43231		10.28500	82.40972			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15199			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.16031			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.16709			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.16979			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17651			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19536			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23030			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.98958			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.81933			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.82500	101.71056		8.82500	106.41677			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	100.91047			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	98.86714			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.59218			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.83972			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.76686			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.54829			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.46254			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.33102			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.73449			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14352			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.17081			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.22358			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.28904			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.37991			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	100.38598			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.73362			0.00	1,000,000	1,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.39814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.44889			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.76274			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34599			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.04729			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.13659			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.32117			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.30952			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.06547			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.99671			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.86479			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	101.16711			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.16711			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	101.51035			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36430			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.46043	103.60977		7.46043	100.78839			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.23034			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.43404			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.81368	103.66947		7.81368	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.31200			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.52368			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.26462	103.75104		8.26462	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	101.60161			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.63322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	101.73248			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	102.13020			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43740			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59802			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.66099			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.75500		112.04958		7.75500	112.02642			473,055,000.00	61,000	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.92822		1.90000	270.38345			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.09718		1.88000	270.82181			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.24500		101.58099		9.24500	101.55604			101,695,000.00	11,000	13,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.24000		101.62831		9.24000	101.60337			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		30.29714		100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	1,000,000,000.00
I2025	On 31/01/2025	Spot Bond	1.77000		109.15668		1.75500	109.30620			2,348,613,000,000.00	1,326,900,000	1,221,943,318.00
I2038	On 31/01/2038	Spot Bond	2.31000		105.51860		2.31000	105.50175			896,280,000,000.00	388,000,000	458,436,997.00
I2046	On 31/03/2046	Spot Bond	2.43000		101.76487		2.43000	101.74823			8,748,000,000.00	3,600,000	439,297,000.00
I2050	On 31/12/2050	Spot Bond	2.41000		109.21155		2.41000	109.19384			723,000,000.00	300,000	383,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.97000		105.11343		6.97000	105.09354			27,880,000,000.00	4,000,000	2,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.52986			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44805			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.33993			0.00	40,000,000	20,000,000.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.59284			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.72000		101.29777		6.72000	101.27967			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.47000		104.91439		7.47000	104.89314			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.17500		107.09935		8.17500	107.07565			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.65000		104.73082		6.65000	104.71210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.20339			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71916			0.00	10,000,000	5,000,000.00
IBL26		On 18/08/2014	Spot Bond	4.09000	110.06103		4.09000	110.03822			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.29000	103.48074		7.29000	103.46060			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94297			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.00393			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.94000	105.52538		0.94000	124.55732			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.02000	106.03374		2.02000	124.88233			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.96758			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.81984			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.84500	103.41062		7.84500	103.38888			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40352			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05063			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.78726			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.34000	100.79353		8.34000	100.77103			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.84500	93.94899		8.84500	93.92689			132,675,000.00	15,000	300,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46841			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.92500	85.36506		7.92500	97.76130			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.89500	108.54506		8.89500	102.47127			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02065			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.05393			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.23000	106.08794		7.23000	101.23796			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.12000	106.70329		8.12000	101.28714			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00243		100.00000	0.00242			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	102.25135		5.00000	102.23756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.25135		5.00000	102.23756			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.83551		5.00000	100.82198			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.25135		5.00000	102.23756			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.18616		4.00000	100.17520			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.85176			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.80040			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.24982		9.20000	107.22332			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.87891			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.60448		100.00000	7.58585			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.14298			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90003			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.78459			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.97000	100.29197		8.97000	100.26766			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.55448			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.72039			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30131			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.38309			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.22351		100.00000	4.21033			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.35000	99.69314		5.35000	99.60581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA347	On 19/11/2013	Spot Bond		5.45000	99.27367		5.45000	99.18546			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.55782		5.45000	98.47087			1,199,000,000,000.00	220,000,000	220,000,000.00
IND340	On 01/10/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.91476			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.78393			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.69450	102.74813		10.69450	101.77731			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.69450	100.64256		10.69450	100.39977			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.14780			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52612			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14495			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	99.96505		6.50000	99.94759			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63769			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63769			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74476			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19291			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.50682			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.31332			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24528			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.24024			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33997			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.48251			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.64979			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.18956			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.38261			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17260			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.82744			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.40911			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.41317			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17336			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.14201			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02410			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02410			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.44226			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	88.42989		100.00000	88.22183			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP266U	On 08/01/2014	Spot Bond	100.00000		78.66379	100.00000	78.49462				36,900,000,000,000.00	369,000,000	319,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.54393				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.38777				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.41928				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.44033				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.98000		106.58795	7.98000	106.56516				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.35500		101.36102	6.35500	101.34391				152,520,000.00	24,000	27,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.45987				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42500		104.59318	8.42500	104.56934				109,525,000.00	13,000	600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.87894				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.80302				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.15104				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.15000		106.66475	8.15000	106.64147				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.39801				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.51806				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.11000		97.83651	3.11000	115.22459				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.87000		93.51281	3.87000	125.59056				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.95999				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.70267				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.67847				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.37633				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.05864				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.16381				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75500		88.79069	3.75500	89.54826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.75500	88.71667		3.75500	95.29760			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.42037			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.04043			0.00	30,000,000	15,000,000.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.64335			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30131			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.41000	113.84250		11.41000	113.80818			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.48566			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.87000	92.52040		3.87000	125.59056			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.54491			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.66401		5.35000	99.57673			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	99.24425		5.45000	99.15609			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	99.14141		5.45000	99.05343			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.50000	98.51552		5.50000	98.42785			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.95837			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.15906			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.16777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.09032				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.93485				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24900				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.01494				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.97229				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.76271				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.01066				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.68518				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76280				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.50630				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47430				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48524				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50711				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.40869				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.35434				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.15902				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.20309				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.87513				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.87332				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	92.92929	100.00000	92.69521				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	84.52068	100.00000	84.32771				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	56.42617	100.00000	56.25000				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	65.10417	100.00000	64.98066				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.18803				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		43.98230	100.00000	43.87575				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.44018				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.82511	100.00000	14.78920				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.52001				0.00	25,000,000	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		59.13587	100.00000	58.95124				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.58565				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.38548				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.27000		148.66820	8.27000	141.93138				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.31648				0.00	58,000,000	29,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.57229				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	100.00000		8.83883	100.00000	12.49999				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52500		98.23866	8.52500	98.21638				460,350,000.00	54,000	1,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.57500		68.50313	8.57500	96.50264				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.99500		107.77785	8.99500	102.00897				89,950,000.00	10,000	200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.46961				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.22000		102.19150	11.22000	102.16102				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.51514				0.00	24,000,000	12,850,000.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.27085				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.84287				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.74204				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.38653				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.98596				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.46128				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.84544				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.88637				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30733			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.48704			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.19141			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.36597			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41106			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.30688			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.33383			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23621			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	94.78911		100.00000	94.54974			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	90.18771		100.00000	89.97091			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	64.81178		100.00000	66.27959			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	54.03794		100.00000	53.90559			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	42.18527		100.00000	42.08308			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.72127		100.00000	13.68767			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	33.49920		100.00000	33.41716			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.26000	107.53122		8.26000	107.50743			66,080,000.00	8,000	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33469			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.28432			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30948			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.87773			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.87677			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.60357			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.68394			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.66000	102.36701		7.66000	102.34599			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.33000	106.44211		8.33000	106.41851			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.14000	107.33521		9.14000	107.30915			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.64500	106.85699		5.64500	106.84073			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.16842			0.00	0	9,706,508.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.17517			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.19500	104.95885		9.19500	105.08588			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.12000	102.84836		7.12000	102.82849			113,920,000.00	16,000	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.57733			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.58500	103.54947		8.58500	103.52570			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55211			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.28500	103.45358		8.28500	103.43063			124,275,000.00	15,000	2,200,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.12500	105.25708		6.12500	105.23983			122,500,000.00	20,000	1,900,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.17000	105.61906		7.17000	105.59883			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.23000	108.24720		8.23000	108.22348			156,370,000.00	19,000	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.41500	103.48548		5.41500	103.47019			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.48040		100.89771	6.46457			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.56634		100.61875	6.55035			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.76480			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.78395			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.79681			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.81084			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.82357			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.82980			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.90662			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.99594			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27164		100.00000	0.27098			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27164		100.00000	0.27098			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.60500	100.86116		8.60500	100.83807			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.92000	105.95495		6.92000	101.21928			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.45761			0.00	47,000,000	20,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.40570			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82297			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.36165			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01862			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.99106			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09511			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.77000	107.27634		6.77000	107.25661			0.00	0	1,900,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64195			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.18000	115.54629		8.18000	115.52071			155,420,000.00	19,000	300,000.00
NBK4		On 28/10/2024	Spot Bond	10.44500	33.28141		10.44500	33.27235			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.22000	107.90174		7.22000	107.88083			0.00	0	9,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.38420				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.46374				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.51000	101.05874	6.51000	101.04127				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.27275				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.42000	104.52183	7.42000	104.50080				103,880,000.00	14,000	100,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12254				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	100.68480				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00005				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.86888				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.52019				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53667				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.38320				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.50621				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	101.25039				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.36909				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.18473				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57712				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.46528				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.54559				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.38400				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.94822			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.88474			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18391			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.17313			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.83635			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16650			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16391			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16378			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.92000	105.07480		7.92000	105.05227			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.44349			0.00	20,000,000	10,000,000.00
NED8	On 08/02/2014	Spot Bond		5.90500	102.29851		5.90500	102.28230			0.00	0	300,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89829			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.67500	118.20485		11.67500	118.16840			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.94066			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.63646			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61410			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.14000	159.30457		2.14000	159.27983			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.24500	107.40403		8.24500	107.38046			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.28887			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.71772			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.71772			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.87500	108.89228		8.87500	108.86631			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.68350			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97726			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.64117			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.66767			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.07500	108.86646		9.07500	110.39572			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.69420			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.66773			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.68355			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.27500	108.84104		9.27500	108.81392			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.73654			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.70479			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.69414			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.89476			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.83040			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.71530			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.16500	136.86547		4.16500	136.83661			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.42000	107.41015		6.42000	107.39170			96,300,000,000.00	15,000,000	7,500,000.00
NRA018		On 30/11/2018	Spot Bond	8.00000	121.78448		8.00000	121.75839			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.39500	129.26919		8.39500	129.24031			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.03500	166.52736		2.03500	166.50196			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond	8.95000	131.18439		8.95000	131.15301			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.35943			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.32308			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.42044			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.08721			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.99189			0.00	10,000,000	5,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.69936			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.90140			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.64802		100.00000	16.60770			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	22.30981		100.00000	22.25576			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.20000	109.02925		6.20000	109.01106			235,600,000.00	38,000	1,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.98387		100.00000	9.95968			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	32.15290		100.00000	32.07501			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17920			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27307			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.43452			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.71392			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.56769			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13635			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68108			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.22847			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.22436			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25086			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.23781			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.22921			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26522			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.24901			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.23819			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.28108			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.24864			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.07306			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.10739			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.12284			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.15717			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30470			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.33900			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.81843			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21195			0.00	5,000,000	5,000,000.00
R009	On 15/09/2014	Spot Bond	5.97000		107.48488		5.97000	107.46741			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.52500		94.92418		5.52500	94.90989			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.69000		39.76429		7.69000	39.75609			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.01000		114.21741		5.97000	114.27811		80,829,625,890,000.00	13,449,189,000	16,106,326,228.00	
R158	On 15/09/2015	Spot Bond	5.97000		114.29669		5.97000	114.27811			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.87000		89.30140		5.87000	89.28713			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.97000		120.71934		5.97000	120.69972			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.80000		84.45109		5.80000	84.43775			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.91000		123.90394		7.87000	124.24950		90,680,837,600,500.00	11,464,075,550	13,742,750,788.00	
R187P	On 21/12/2026	Spot Bond	7.61000		37.25172		7.61000	37.24412			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.53000		34.95188		7.53000	34.94482			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000		276.41343		1.63000	276.37430		141,468,899,680.00	86,790,736	236,514,000.00	
R201	On 21/12/2014	Spot Bond	5.21500		106.55542		5.15500	106.61295		1,054,801,545,000.00	202,263,000	1,243,390,000.00	
R202	On 07/12/2033	Spot Bond	2.22000		205.36850		2.21000	205.64342		532,467,000,000.00	239,850,000	1,680,556,000.00	
R2023	On 28/02/2023	Spot Bond	7.58000		101.78298		7.55500	101.92962		11,005,398,672,380.00	1,451,899,561	5,360,766,666.00	
R203	On 15/09/2017	Spot Bond	6.76000		105.45626		6.72500	105.56052		15,878,550,480,000.00	2,348,898,000	4,567,254,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond	8.00000	29.18904	8.00000	8.00000				0.00	0	0.00
R2037	On 31/01/2037	Spot Bond	8.85000	97.98114	8.85000	97.95809				4,438,452,000,000.00	501,520,000	1,752,560,000.00
R204	On 21/12/2018	Spot Bond	6.94500	106.76767	6.91000	106.90334				19,469,865,040,995.00	2,803,436,291	5,677,569,645.00
R2048	On 28/02/2048	Spot Bond	8.90000	99.13465	8.90000	99.11081				12,459,864,720,000.00	1,399,984,800	3,249,836,000.00
R206	On 15/01/2014	Spot Bond	5.28000	102.18315	5.23000	102.18335				937,728,000,000.00	177,600,000	2,179,800,000.00
R207	On 15/01/2020	Spot Bond	7.22000	101.67051	7.19500	101.77581				30,055,856,420,000.00	4,162,861,000	7,616,798,016.00
R208	On 31/03/2021	Spot Bond	7.33500	96.69007	7.31500	96.78248				7,722,492,793,200.00	1,052,827,920	6,557,503,220.00
R209	On 31/03/2036	Spot Bond	8.69500	76.04119	8.67000	76.22237				21,929,857,746,000.00	2,522,122,800	8,363,558,000.00
R210	On 31/03/2028	Spot Bond	2.01500	156.74104	1.97000	157.57661				681,809,505,000.00	338,367,000	781,308,000.00
R211	On 31/01/2017	Spot Bond	0.27000	127.27197	0.24000	127.38124				1,350,000,000.00	5,000,000	423,763,601.00
R212	On 31/01/2022	Spot Bond	1.52500	129.58790	1.45000	130.29750				246,440,000,000.00	161,600,000	1,029,001,000.00
R213	On 28/02/2031	Spot Bond	8.51500	86.96161	8.48000	87.22547				18,690,237,670,000.00	2,194,978,000	5,952,951,052.00
R214	On 28/02/2041	Spot Bond	8.86000	76.38361	8.86000	76.36533				41,073,696,688,040.00	4,635,857,414	9,248,782,457.00
R225C	On 15/03/2014	Spot Bond	5.01500	97.78320	5.01500	97.77007				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.12500	95.27834	5.12500	95.26502				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.03000	91.71470	6.03000	91.69965				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.87000	89.30140	5.87000	89.28713				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.79000	86.92091	5.79000	86.90721				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.80000	84.45109	5.80000	84.43775				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.19000	98.86136	5.19000	98.84747				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.21000	96.35806	5.21000	96.34452				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.16000	93.96757	5.16000	93.95449				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.94000	90.41528	5.94000	90.40082				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.81000	88.05407	5.81000	88.04029				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.79000	85.61358	5.79000	85.60023				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond		5.85000	83.04868		5.85000	83.03559			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.70000	78.25147		6.70000	78.23738			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.75000	75.56056		6.75000	75.54686			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.91500	72.54512		6.91500	72.53164			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.89500	70.19151		6.89500	70.17851			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.87500	67.92740		6.87500	67.91486			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.86500	65.70951		6.86500	65.69739			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.15500	62.34371		7.15500	62.33174			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.13500	60.27439		7.13500	60.26285			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.23500	57.76600		7.23500	57.75478			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.20500	55.88214		7.20500	55.87133			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.17500	54.07539		7.17500	54.06497			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.14500	52.34223		7.14500	52.33219			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.10500	50.72691		7.10500	50.71723			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.06500	49.18047		7.06500	49.17114			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.81000	43.98159		7.81000	43.97239			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.77000	42.51192		7.77000	42.50307			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.73000	41.10722		7.73000	41.09871			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.69000	39.76429		7.69000	39.75609			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.65000	38.48007		7.65000	38.47218			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.61000	37.25172		7.61000	37.24412			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.57000	36.07651		7.57000	36.06919			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.53000	34.95188		7.53000	34.94482			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37727			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.87124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75141			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.92241			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.69933			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.05120		100.00000	12.02201			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.15942		100.00000	4.14934			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.37130			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.37306			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.42744			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00009			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35114			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68916			0.00	6,000,000	3,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.10945			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.35132			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.36354			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.74087			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.93985			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.54812			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.04940			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.20461			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.67588			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.38242			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48817			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	101.80131			0.00	0	0.00
RP005	On 31/03/2017	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
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.88628			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.68115			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.68115			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.80587			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07897			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.08899			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52612			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.42303			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.31356		12.35000	104.27960			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.45637			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.22861		100.00000	13.19656			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.40488			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94771			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.23353			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66538			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	86.99764		100.00000	86.79245			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77965			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.55497		100.00000	1.55117			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.77267		100.00000	6.75626			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	15.59979		100.00000	15.56200			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.50265		100.00000	13.46993			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	105.57996			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.56236			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.61500	111.84162		8.61500	111.81584			43,075,000.00	5,000	2,400,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.71879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond		7.27000	113.62944		7.27000	113.60739			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.70384			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.77500	106.23070		8.77500	106.20578			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.35449			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.27747			0.00	36,000,000	18,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.25048			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.39913			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.37158			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.27000	106.98547		7.27000	106.96471			0.00	0	21,796,530.00
SBK9	On 10/04/2018	Spot Bond		8.51000	103.58327		8.51000	103.55969			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	129.69403		1.84000	129.67495			92,000,000.00	50,000	96,000.00
SBN27	On 15/09/2015	Spot Bond		7.43000	111.44992		7.43000	111.42745			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.29000	111.71877		7.29000	111.69667			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.22000	111.85352		7.22000	111.83160			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.12500	100.77382		8.12500	100.75166			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.36500	111.57463		7.36500	111.55234			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.33000	111.64186		7.33000	111.61966			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.24898			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.51130			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15929			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94589			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	92.59024		100.00000	92.35934			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.77500	104.00186		7.77500	103.97995			15,550,000,000.00	2,000,000	2,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.91658			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68656			0.00	500,000	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.12706			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.13185			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.96500		109.42412		8.96500	109.39790			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.52000		107.62049		9.52000	107.59330			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.92456			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06926			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.94505			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.64699			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.40000		105.19385		8.40000	105.17033			327,600,000.00	39,000	1,600,000.00
SBS3	On 25/05/2026	Spot Bond	8.57000		100.03257		8.57000	100.00977			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.01500		100.85245		9.01500	100.82829			0.00	0	300,000.00
SBS9	On 07/07/2016	Spot Bond	7.15000		113.19164		7.15000	113.17003			5,820,100,000.00	814,000	831,000.00
SBSI11	On 07/12/2023	Spot Bond	2.16000		132.12406		2.16000	264.76233			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.52538		0.94000	124.55732			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.99000			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		5.71754		100.00000	5.70353			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		153.02220		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		109.05119		1.51000	122.31230			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.96505		6.50000	99.94759			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41200			0.00	0	30,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.82500		101.98892		8.82500	101.96486			61,775,000.00	7,000	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.06564			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82322			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.12716			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.11500			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.99795			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.27000		107.26023		7.27000	107.23941			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.51000		107.77180		8.51000	101.81600			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.17500		100.60722		8.17500	100.58496			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.82462			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.71725			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.87719			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.72274			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.82500		106.85235		7.82500	106.82993			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.61986			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.56607			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.39033			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.99500		99.14442		8.99500	99.12059			188,895,000.00	21,000	24,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54802			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07489			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.29608			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.92300		88.32171		8.92300	88.30054			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.98500		88.01361		8.98500	87.99237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.40000	105.14069		6.40000	105.12259			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.45500	95.73339		8.45500	95.71185			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23128			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.90500	101.51092		7.90500	101.48919			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.87000	112.53053		6.87000	112.50953			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50500	101.00345		2.50500	101.37194			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.86000	102.06432		7.86000	102.77906			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.13703			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.87782			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.65608			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.29000	110.61520		9.29000	111.97310			232,250,000,000.00	25,000,000	25,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.48035			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46118			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21844			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.69382			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.57691			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.57707			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.47665			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.71361			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.34523			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.28884			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.28854			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.27288			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.23107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.17125			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.12816			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.98260			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.85114			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.66624			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.53000	111.04519		6.53000	111.02558			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.43000	104.27494		8.43000	104.25129			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	59.87169		100.00000	59.73990			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	43.22259		100.00000	43.11788			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.44922		100.00000	20.39968			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.44000	100.99568		6.44000	100.97839			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22220			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96899			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.18095			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.63769			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48333			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.03885			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.22000	105.23913		7.22000	105.21884			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.39470			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67347			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.74946			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.31443			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.35472			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.57765		7.83000	101.55646			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34263			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42742			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.29227			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.34263			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.56307		7.16000	101.35074			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.44130			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43324			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.62643			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60028			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.38935			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.29915			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.02537			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.07677			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.87252		8.73000	101.50273			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14902			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29021			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.78980			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35356			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.93283		101.06155	6.91588			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.28421			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.52947			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.46545			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.54596			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.39736			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.32325			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34346			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.32325			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.34346			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.35356			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31113			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34346			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45458			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.45458			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45458			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.61614			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.65652			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60604			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.41286			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.46323			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.44308			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.11057			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.92000	110.81618		7.92000	110.79267			134,640,000.00	17,000	500,000.00
TL20	On 22/02/2020	Spot Bond		7.37000	96.78992		7.37000	96.74634			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.62500	109.15692		7.62500	109.13471			274,500,000.00	36,000	101,466,000.00
TN20	On 17/09/2020	Spot Bond		8.34500	111.60556		8.34500	111.58035			333,800,000.00	40,000	269,130,000.00
TN23	On 06/11/2023	Spot Bond		8.59500	119.01243		8.59500	118.98522			51,819,255,000.00	6,029,000	102,229,000.00
TN25	On 19/08/2025	Spot Bond		8.91000	105.36321		8.91000	105.33825			17,820,000,000.00	2,000,000	142,000,000.00
TN27	On 14/11/2027	Spot Bond		8.94500	103.01125		8.94500	102.98676			43,499,535,000.00	4,863,000	16,349,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.68881			0.00	0	15,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.01725			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.82472			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.84853			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.85095			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.96824			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.21133			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.88922			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88457			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.88175			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.02678		10.00000	100.00000			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.02610		9.75000	100.00000			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.02586		100.00000	10.00000			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.66845			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	99.36246			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.74334			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.47283			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.70202			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.50351			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.46456			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.23860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.21090				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.17918				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.13496				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.90079				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.78019				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.69058				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.66242				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.58378				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.32904				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.80261				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.12863				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.69702				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.71500	111.52373	8.71500	111.49744				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.82067				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48382				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.85067				0.00	76,000,000	38,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.06500	104.14068	9.06500	104.11518				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	92.39062	100.00000	92.16137				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	92.49277	100.00000	92.26326				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	92.52682	100.00000	92.29722				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	100.00007				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	100.00000	48.48594	100.00000	45.04252			7,500,000,000,000.00	75,000,000	75,000,000.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.93579				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.97026				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97177			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.83116			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	130.89000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.33000	119.09582		6.33000	119.07565			0.00	0	92,110,050.00
WS05	On 01/08/2018	Spot Bond	0.55000	240.20141		0.55000	240.17448			0.00	0	74,249,000.00
WSP1	On 28/05/2015	Spot Bond	6.37000	107.14229		6.37000	107.12403			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.23000	108.66500		7.23000	108.64402			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.46500	110.04322		7.46500	110.02130			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.82000	109.09756		7.82000	109.07482			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.85500	109.55916		7.85500	109.53622			0.00	0	15,002,500.00
Z009	On 30/11/2013	Spot Bond	5.19000	99.15407		5.19000	99.14009			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.92000	90.30857		5.92000	90.29426			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.18000	97.49562		5.18000	97.48213			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.19000	96.24345		5.19000	96.23005			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.85000	88.85563		5.85000	88.84163			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.17000	94.23624		5.17000	94.22317			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.92000	90.29426		5.92000	90.27994			888,000,000,000.00	150,000,000	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.85500	66.74958		6.85500	66.73715			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.11404		100.00000	24.06829			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.76386		100.00000	12.73965			0.00	0	0.00

Total for j-Bonds : **636,316,265,965,795.00** **5,089,949,072** **04 201 797 183.00**

Grand Total: **636,318,710,113,241.00** **5,090,144,678** **04 203 822 312.00**