



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 01/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/10/2013	Any day expiry	10.09680	10.09680		10.06850	10.06850		15.67	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	324.14120	0.32414	303.94230	0.30394	324.141	15.24	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	27.34120	0.02734	35.44230	0.03544	27.341	15.24	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.10550	10.10550	10.07720	10.07720		15.52	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	719.52140	0.71952	692.75790	0.69276	719.521	16.02	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	4.02140	0.00402	5.55790	0.00556	4.021	16.02	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	709.71930	0.70972	683.02040	0.68302	709.719	15.95	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	4.21930	0.00422	5.82040	0.00582	4.219	15.95	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	699.92690	0.69993	673.29550	0.67330	699.927	15.89	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	4.42690	0.00443	6.09550	0.00610	4.427	15.89	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	641.40630	0.64141	615.24000	0.61524	641.406	15.49	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	5.90630	0.00591	8.04000	0.00804	5.906	15.49	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	167.72570	0.16773	159.43080	0.15943	167.726	15.47	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	132.22570	0.13223	152.23080	0.15223	132.226	15.47	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.10990	10.10990	10.08160	10.08160		15.65	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	8.74150	0.00874	11.62970	0.01163	8.741	15.33	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	628.64150	0.62864	603.22970	0.60323	628.642	15.33	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	9.15390	0.00915	12.15370	0.01215	9.154	15.27	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	619.05390	0.61905	593.75370	0.59375	619.054	15.27	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	609.48490	0.60948	584.30010	0.58430	609.485	15.21	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	9.58490	0.00958	12.70010	0.01270	9.585	15.21	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	571.41490	0.57141	546.73210	0.54673	571.415	14.99	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	11.51490	0.01151	15.13210	0.01513	11.515	14.99	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	166.73940	0.16674	159.02270	0.15902	166.739	15.65	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	156.83940	0.15684	177.42270	0.17742	156.839	15.65	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.11430	10.11430	10.08600	10.08600		15.42	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,864.32860	1.86433	1,836.04620	1.83605	1,864.329	21.29	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.02860	0.00003	0.04620	0.00005	0.029	21.29	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,814.33640	1.81434	1,786.05820	1.78606	1,814.336	21.03	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.03640	0.00004	0.05820	0.00006	0.036	21.03	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	691.97910	0.69198	666.19780	0.66620	691.979	15.28	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	7.67910	0.00768	10.19780	0.01020	7.679	15.28	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	682.33670	0.68234	656.66030	0.65666	682.337	15.23	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	8.03670	0.00804	10.66030	0.01066	8.037	15.23	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	672.71050		0.67271		647.14290	0.64714	672.711	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	8.41050		0.00841		11.14290	0.01114	8.410	15.18	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	530.76220		0.53076		507.35410	0.50735	530.762	14.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	16.46220		0.01646		21.35410	0.02135	16.462	14.42	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	443.98360		0.44398		423.12990	0.42313	443.984	14.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	29.68360		0.02968		37.12990	0.03713	29.684	14.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	363.97440		0.36397		346.16370	0.34616	363.974	14.82	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	49.67440		0.04967		60.16370	0.06016	49.674	14.82	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.11570		10.11570		10.08750	10.08750		15.47	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	579.87360		0.57987		555.84520	0.55585	579.874	14.68	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	14.17360		0.01417		18.34520	0.01835	14.174	14.68	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	51.21500		0.05122		50.05070	0.05005	51.215	18.39	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	535.51500		0.53551		562.55070	0.56255	535.515	18.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.15810		10.15810		10.12990	10.12990		15.50	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,858.74160		1.85874		1,830.73560	1.83074	1,858.742	18.70	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.64160		0.00064		0.83560	0.00084	0.642	18.70	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	752.47010		0.75247		730.23470	0.73023	752.470	14.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	24.37010		0.02437		30.33470	0.03033	24.370	14.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	743.43750		0.74344		721.34110	0.72134	743.438	14.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	25.33750		0.02534		31.44110	0.03144	25.338	14.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	734.43630		0.73444		712.48070	0.71248	734.436	14.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	26.33630		0.02634		32.58070	0.03258	26.336	14.30	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	646.31820		0.64632		625.85570	0.62586	646.318	14.24	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	38.21820		0.03822		45.95570	0.04596	38.218	14.24	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	523.68370		0.52368		505.88440	0.50588	523.684	14.31	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	65.58370		0.06558		75.98440	0.07598	65.584	14.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	92.88270		0.09288		90.95600	0.09096	92.883	18.25	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	684.78270		0.68478		711.05600	0.71106	684.783	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.18410		10.18410		10.15560	10.15560		15.56	89,121,059.10	8,751	580,671.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,784.22270		2.78422		2,755.77500	2.75577	2,784.223	21.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.12270		0.00012		0.17500	0.00018	0.123	21.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,184.65800		2.18466		2,156.30590	2.15631	2,184.658	19.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.55800		0.00056		0.70590	0.00071	0.558	19.17	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,438.43340		1.43843		1,411.01570	1.41102	1,438.433	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.33340		0.00433		5.41570	0.00542	4.333	16.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,290.65730		1.29066		1,263.75210	1.26375	1,290.657	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	6.55730		0.00656		8.15210	0.00815	6.557	15.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	7.08100		0.00708		8.79350	0.00879	7.081	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,263.28100		1.26328		1,236.49350	1.23649	1,263.281	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,214.32600		1.21433		1,187.76900	1.18777	1,214.326	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	8.12600		0.00813		10.06900	0.01007	8.126	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,192.73490		1.19273		1,166.28880	1.16629	1,192.735	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	8.63490		0.00863		10.68880	0.01069	8.635	15.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	9.32290		0.00932		11.52510	0.01153	9.323	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,165.52290		1.16552		1,139.22510	1.13923	1,165.523	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,095.46130		1.09546		1,069.59340	1.06959	1,095.461	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	11.36130		0.01136		13.99340	0.01399	11.361	14.73	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	999.03380		0.99903		974.75870	0.97476	999.034	14.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	14.93380		0.01493		19.15870	0.01916	14.934	14.34	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	31.30510		0.03131		37.56000	0.03756	31.305	14.28	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	815.40510		0.81541		793.16000	0.79316	815.405	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	727.89520		0.72790		706.74310	0.70674	727.895	14.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	43.79520		0.04380		51.14310	0.05114	43.795	14.25	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	685.47680		0.68548		664.87910	0.66488	685.477	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	51.37680		0.05138		59.27910	0.05928	51.377	14.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	58.15230		0.05815		66.49810	0.06650	58.152	14.23	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	652.25230		0.65225		632.09810	0.63210	652.252	14.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	644.05000	0.64405	624.00670	0.62401	644.050	14.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	59.95000	0.05995	68.40670	0.06841	59.950	14.23	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	572.22330	0.57222	554.87970	0.55488	572.223	14.20	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	78.12330	0.07812	89.27970	0.08928	78.123	14.20	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	80.37600	0.08038	92.08810	0.09209	80.376	14.20	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	564.47600	0.56448	547.68810	0.54769	564.476	14.20	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	535.62690	0.53563	519.51180	0.51951	535.627	14.31	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	91.52690	0.09153	103.91180	0.10391	91.527	14.31	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	528.56710	0.52857	512.61540	0.51262	528.567	14.34	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	94.46710	0.09447	107.01540	0.10702	94.467	14.34	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	110.08580	0.11009	123.42960	0.12343	110.086	14.47	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	494.18580	0.49419	479.02960	0.47903	494.186	14.47	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	461.35370	0.46135	446.95690	0.44696	461.354	14.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	127.25370	0.12725	141.35690	0.14136	127.254	14.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	430.08830	0.43009	416.41140	0.41641	430.088	14.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	145.98830	0.14599	160.81140	0.16081	145.988	14.74	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	170.54530	0.17055	186.17740	0.18618	170.545	14.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	394.64530	0.39465	381.77740	0.38178	394.645	14.91	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	372.26980	0.37227	359.90660	0.35991	372.270	15.02	2,000,200.00	200	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	188.16980	0.18817	204.30660	0.20431	188.170	15.02	0.00	0	701.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	320.64900	0.32065	309.43200	0.30943	320.649	15.29	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	236.54900	0.23655	253.83200	0.25383	236.549	15.29	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	257.58930	0.25759	275.28420	0.27528	257.589	15.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	301.68930	0.30169	290.88420	0.29088	301.689	15.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	297.09660	0.29710	286.39070	0.28639	297.097	15.42	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	262.99660	0.26300	280.79070	0.28079	262.997	15.42	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	274.99710	0.27500	266.39430	0.26639	274.997	15.56	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	290.89710	0.29090	310.79430	0.31079	290.897	15.56	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	296.91790	0.29692	316.96050	0.31696	296.918	15.60	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	271.01790	0.27102	262.56050	0.26256	271.018	15.60	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	255.65220	0.25565	247.75620	0.24776	255.652	15.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	321.55220	0.32155	342.15620	0.34216	321.552	15.77	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	248.29240	0.24829	240.66670	0.24067	248.292	15.85	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	334.19240	0.33419	355.06670	0.35507	334.192	15.85	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	353.54560	0.35355	374.80760	0.37481	353.546	15.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	237.64560	0.23765	230.40760	0.23041	237.646	15.98	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	217.70780	0.21771	211.19240	0.21119	217.708	16.23	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	393.60780	0.39361	415.59240	0.41559	393.608	16.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	205.36800	0.20537	199.29670	0.19930	205.368	16.40	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	421.26800	0.42127	443.69670	0.44370	421.268	16.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	478.71010	0.47871	501.94390	0.50194	478.710	16.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	182.81010	0.18281	177.54390	0.17754	182.810	16.74	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	175.03370	0.17503	170.04110	0.17004	175.034	16.86	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	500.93370	0.50093	524.44110	0.52444	500.934	16.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	165.20720	0.16521	160.55920	0.16056	165.207	17.03	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	531.10720	0.53111	554.95920	0.55496	531.107	17.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	538.74420	0.53874	562.67650	0.56268	538.744	17.07	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	162.84420	0.16284	158.27650	0.15828	162.844	17.07	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	153.74780	0.15375	149.49500	0.14950	153.748	17.24	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	569.64780	0.56965	593.89500	0.59389	569.648	17.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	143.14390	0.14314	139.25170	0.13925	143.144	17.45	0.00	0	14,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	609.04390	0.60904	633.65170	0.63365	609.044	17.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	649.23510	0.64924	674.50010	0.67450	649.235	17.66	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	133.33510	0.13334	130.10010	0.13010	133.335	17.66	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	116.38850	0.11639	113.81490	0.11381	116.389	18.12	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	732.28850	0.73229	758.21490	0.75821	732.289	18.12	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	110.32160	0.11032	107.98090	0.10798	110.322	18.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	766.22160	0.76622	792.38090	0.79238	766.222	18.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	835.17450	0.83517	861.74620	0.86175	835.174	18.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	99.27450	0.09927	97.34620	0.09735	99.275	18.67	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	89.52510	0.08953	87.95060	0.08795	89.525	19.03	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	905.42510	0.90543	932.35060	0.93235	905.425	19.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	74.20720	0.07421	73.15800	0.07316	74.207	19.72	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,040.10720	1.04011	1,067.55800	1.06756	1,040.107	19.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,085.73370	1.08573	1,113.22230	1.11322	1,085.734	19.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	69.83370	0.06983	68.82230	0.06882	69.834	19.94	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	58.10080	0.05810	57.59880	0.05760	58.101	20.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,224.00080	1.22400	1,251.99880	1.25200	1,224.001	20.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	48.71730	0.04872	48.59620	0.04860	48.717	21.22	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,364.61730	1.36462	1,392.99620	1.39300	1,364.617	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,554.90190	1.55490	1,583.63840	1.58364	1,554.902	22.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	39.00190	0.03900	39.23840	0.03924	39.002	22.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	28.69430	0.02869	29.24960	0.02925	28.694	23.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,844.59430	1.84459	1,873.64960	1.87365	1,844.594	23.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	21.95440	0.02195	23.41680	0.02342	21.954	25.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,187.85440	2.18785	2,217.81680	2.21782	2,187.854	25.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	20.94250	0.02094	22.57920	0.02258	20.943	26.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,336.84250	2.33684	2,366.97920	2.36698	2,336.843	26.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.20130	10.20130	10.17230	10.17230	10.20130	15.40	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	709.07730	0.70908	688.47020	0.68847	709.077	14.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	57.77730	0.05778	66.17020	0.06617	57.777	14.14	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	64.82300	0.06482	73.83180	0.07383	64.823	14.13	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	676.12300	0.67612	656.13180	0.65613	676.123	14.13	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	667.98370	0.66798	648.14980	0.64815	667.984	14.13	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	66.68370	0.06668	75.84980	0.07585	66.684	14.13	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	68.58680	0.06859	77.91000	0.07791	68.587	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	659.88680	0.65989	640.21000	0.64021	659.887	14.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	128.14040	0.12814	125.18010	0.12518	128.140	18.06	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	766.84040	0.76684	792.88010	0.79288	766.840	18.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.25840	10.25840	10.22850	10.22850	10.25840	15.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,962.34100	1.96234	1,933.27780	1.93328	1,962.341	16.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	3.94100	0.00394	4.77780	0.00478	3.941	16.64	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	428.69380	0.42869	416.32830	0.41633	428.694	15.31	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	290.29380	0.29029	307.82830	0.30783	290.294	15.31	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	278.97280	0.27897	271.33460	0.27133	278.973	16.58	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	530.57280	0.53057	552.83460	0.55283	530.573	16.58	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	275.98910	0.27599	268.45240	0.26845	275.989	16.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	537.58910	0.53759	559.95240	0.55995	537.589	16.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	273.04240	0.27304	265.60380	0.26560	273.042	16.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	544.64240	0.54464	567.10380	0.56710	544.642	16.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.30270	10.30270	10.27260	10.27260	10.30270	15.92	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	7.12650	0.00713	9.00570	0.00901	7.126	16.52	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,009.82650	2.00983	1,981.60570	1.98161	2,009.826	16.52	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	558.69870	0.55870	544.46600	0.54447	558.699	15.08	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	255.99870	0.25600	271.86600	0.27187	255.999	15.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	324.05940	0.32406	315.52300	0.31552	324.059	16.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	591.35940	0.59136	612.92300	0.61292	591.359	16.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	321.06330	0.32106	312.61160	0.31261	321.063	16.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	598.36330	0.59836	620.01160	0.62001	598.363	16.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	318.09810	0.31810	309.72770	0.30973	318.098	16.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	605.39810	0.60540	627.12770	0.62713	605.398	16.86	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.30420	10.30420	10.27410	10.27410	10.30420	15.92	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	308.55990	0.30856	300.49420	0.30049	308.560	16.99	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	634.35990	0.63436	656.39420	0.65639	634.360	16.99	0.00	0	0.00

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 28/02/2014	Any day expiry			10.30570		10.30570		10.27560	10.27560		15.93	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,255.40050		1.25540	1,230.83030	1.23083	1,255.401		14.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	39.70050		0.03970	45.23030	0.04523	39.701		14.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	40.48830		0.04049	46.08350	0.04608	40.488		14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,246.18830		1.24619	1,221.68350	1.22168	1,246.188		14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,236.99110		1.23699	1,212.55110	1.21255	1,236.991		14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	41.29110		0.04129	46.95110	0.04695	41.291		14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.33170		10.33170	10.30140	10.30140			16.08	5,165,850.00	500	68,111.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,634.86560		2.63487	2,605.22190	2.60522	2,634.866		18.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.16560		0.00317	3.82190	0.00382	3.166		18.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,139.74950		2.13975	2,111.35780	2.11136	2,139.750		16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	8.04950		0.00805	9.95780	0.00996	8.050		16.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,653.74260		1.65374	1,627.24810	1.62725	1,653.743		15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	22.04260		0.02204	25.84810	0.02585	22.043		15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,143.97500		1.14397	1,119.86530	1.11987	1,143.975		14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	62.27500		0.06228	68.46530	0.06847	62.275		14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	868.15110		0.86815	847.82070	0.84782	868.151		14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	126.45110		0.12645	136.42070	0.13642	126.451		14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	860.65290		0.86065	840.36620	0.84037	860.653		14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	128.95290		0.12895	138.96620	0.13897	128.953		14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	853.18750		0.85319	832.94770	0.83295	853.188		14.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	131.48750		0.13149	141.54770	0.14155	131.488		14.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	787.60130		0.78760	767.72770	0.76773	787.601		14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	155.90130		0.15590	166.32770	0.16633	155.901		14.58	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	752.43180		0.75243	732.73300	0.73273	752.432		14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	170.73180		0.17073	181.33300	0.18133	170.732		14.60	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	718.19290		0.71819	698.65160	0.69865	718.193		14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	186.49290		0.18649	197.25160	0.19725	186.493		14.62	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	655.55610		0.65556	639.88230	0.63988	655.556		14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	223.85610		0.22386	238.48230	0.23848	223.856		14.79	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	480.35280		0.48035	467.71160	0.46771	480.353		15.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	398.65280		0.39865	416.31160	0.41631	398.653		15.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	459.36200		0.45936	447.06990	0.44707	459.362		15.93	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	427.66200		0.42766	445.66990	0.44567	427.662		15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	439.30040		0.43930	427.90960	0.42791	439.300		16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	457.60040		0.45760	476.50960	0.47651	457.600		16.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	420.49740		0.42050	409.62990	0.40963	420.497		16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	488.79740		0.48880	508.22990	0.50823	488.797		16.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	402.56010		0.40256	392.19380	0.39219	402.560		16.39	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	520.86010		0.52086	540.79380	0.54079	520.860		16.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	385.45630		0.38546	375.57100	0.37557	385.456		16.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	553.75630		0.55376	574.17100	0.57417	553.756		16.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	353.61730		0.35362	344.63730	0.34464	353.617		16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	621.91730		0.62192	643.23730	0.64324	621.917		16.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	350.60220		0.35060	341.70490	0.34170	350.602		16.89	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	628.90220		0.62890	650.30490	0.65030	628.902		16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	338.81990		0.33882	330.25950	0.33026	338.820		17.01	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	657.11990		0.65712	678.85950	0.67886	657.120		17.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	286.35320		0.28635	279.43790	0.27944	286.353		17.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	804.65320		0.80465	828.03790	0.82804	804.653		17.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	253.46130		0.25346	247.67030	0.24767	253.461		18.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	921.76130		0.92176	946.27030	0.94627	921.761		18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	234.09380		0.23409	228.96960	0.22897	234.094		18.43	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,002.39380		1.00239	1,027.56960	1.02757	1,002.394		18.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	225.10720		0.22511	220.29040	0.22029	225.107		18.59	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,043.40720		1.04341	1,068.89040	1.06889	1,043.407		18.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	208.40560		0.20841	204.16640	0.20417	208.406		18.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	1,126.70560	1.12671		1,152.76640	1.15277	1,126.706	18.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	172.83650	0.17284		169.66830	0.16967	172.837	19.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,341.13650	1.34114		1,368.26830	1.36827	1,341.136	19.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	144.45280	0.14445		142.26920	0.14227	144.453	20.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,562.75280	1.56275		1,590.86920	1.59087	1,562.753	20.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	122.02400	0.12202		120.59800	0.12060	122.024	21.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,790.32400	1.79032		1,819.19800	1.81920	1,790.324	21.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	104.19520	0.10420		103.35350	0.10335	104.195	21.95	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	2,022.49520	2.02250		2,051.95350	2.05195	2,022.495	21.95	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	93.48690	0.09349		95.07820	0.09508	93.487	22.96	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	2,261.78690	2.26179		2,293.67820	2.29368	2,261.787	22.96	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	91.25160	0.09125		93.15960	0.09316	91.252	23.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,409.55160	2.40955		2,441.75960	2.44176	2,409.552	23.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	90.60550	0.09061		92.61360	0.09261	90.605	24.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,458.90550	2.45891		2,491.21360	2.49121	2,458.905	24.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	88.93190	0.08893		91.22730	0.09123	88.932	24.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,607.23190	2.60723		2,639.82730	2.63983	2,607.232	24.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	87.61490	0.08761		90.18160	0.09018	87.615	25.72	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2,755.91490	2.75591		2,788.78160	2.78878	2,755.915	25.72	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	43.69810	0.04370		43.86770	0.04387	43.698	28.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,961.99810	3.96200		3,992.46770	3.99247	3,961.998	28.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	35.21670	0.03522		35.41730	0.03542	35.217	28.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	4,203.51670	4.20352		4,234.01730	4.23402	4,203.517	28.20	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry			10.33470	10.33470		10.30450	10.30450		16.08	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.09	Call	1,292.26800	1.29227		1,267.60930	1.26761	1,292.268	14.86	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	47.56800	0.04757		53.10930	0.05311	47.568	14.86	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,283.14450	1.28314		1,258.52960	1.25853	1,283.144	14.84	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	48.44450	0.04844		54.02960	0.05403	48.444	14.84	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,274.03520	1.27404		1,249.46550	1.24947	1,274.035	14.82	0.00	0	0.00
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	49.33520	0.04934		54.96550	0.05497	49.335	14.82	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry			10.34540	10.34540		10.31510	10.31510		16.09	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	11.02260	0.01102		13.68090	0.01368	11.023	16.49	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,056.42260	2.05642		2,028.78090	2.02878	2,056.423	16.49	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	568.97390	0.56897		555.02200	0.55502	568.974	15.38	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	323.57390	0.32357		339.92200	0.33992	323.574	15.38	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.44180	10.44180		10.41140	10.41140		16.37	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	781.03210	0.78103		765.32290	0.76532	781.032	14.96	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	279.23210	0.27923		293.92290	0.29392	279.232	14.96	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	774.99410	0.77499		759.90150	0.75990	774.994	14.97	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	283.19410	0.28319		298.50150	0.29850	283.194	14.97	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	769.49920	0.76950		754.51420	0.75451	769.499	15.00	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	287.69920	0.28770		303.11420	0.30311	287.699	15.00	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.47040	10.47040		10.43990	10.43990		16.39	0.00	0	19,963.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,047.40940	2.04741		2,023.57800	2.02358	2,047.409	15.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	27.00940	0.02701		33.67800	0.03368	27.009	15.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	37.53210	0.03753		45.31000	0.04531	37.532	15.51	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	1,867.93210	1.86793		1,845.21000	1.84521	1,867.932	15.51	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	1,765.51460	1.76551		1,743.43570	1.74344	1,765.515	15.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	45.11460	0.04511		53.53570	0.05354	45.115	15.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	1,737.79760	1.73780		1,715.89450	1.71589	1,737.798	15.31	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	47.39760	0.04740		55.99450	0.05599	47.398	15.31	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	67.36980	0.06737		77.20240	0.07720	67.370	15.01	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,537.76980	1.53777		1,517.10240	1.51710	1,537.770	15.01	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,361.70370	1.36170		1,342.04710	1.34205	1,361.704	14.73	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	91.30370	0.09130		102.14710	0.10215	91.304	14.73	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,050.51810	1.05052		1,032.84090	1.03284	1,050.518	14.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	170.11810	0.17012		182.94090	0.18294	170.118	14.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	172.95340		0.17295		185.83190	0.18583	172.953	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,043.35340		1.04335		1,025.73190	1.02573	1,043.353	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,036.22240		1.03622		1,018.65040	1.01865	1,036.222	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	175.82240		0.17582		188.75040	0.18875	175.822	14.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	939.69320		0.93969		922.74100	0.92274	939.693	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	219.29320		0.21929		232.84100	0.23284	219.293	14.82	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	236.33440		0.23633		250.06580	0.25007	236.334	14.87	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	906.73440		0.90673		889.96580	0.88997	906.734	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	801.78720		0.80179		785.62150	0.78562	801.787	15.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	301.38720		0.30139		315.72150	0.31572	301.387	15.07	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	780.42970		0.78043		764.61600	0.76462	780.430	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	320.02970		0.32003		334.71600	0.33472	320.030	15.18	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	379.38460		0.37938		395.07940	0.39508	379.385	15.51	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	719.78460		0.71978		704.97940	0.70498	719.785	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	461.99520		0.46200		452.80140	0.45280	461.995	17.29	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	791.59520		0.79160		812.90140	0.81290	791.595	17.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	284.90250		0.28490		281.44500	0.28145	284.903	19.38	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,414.50250		1.41450		1,441.54500	1.44155	1,414.503	19.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,670.71390		1.67071		1,699.26130	1.69926	1,670.714	20.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	241.11390		0.24111		239.16130	0.23916	241.114	20.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	228.58260		0.22858		227.06210	0.22706	228.583	20.37	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,758.18260		1.75818		1,787.16210	1.78716	1,758.183	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	206.15700		0.20616		205.40050	0.20540	206.157	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,935.75700		1.93576		1,965.50050	1.96550	1,935.757	20.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,971.65550		1.97166		2,001.53890	2.00154	1,971.655	20.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	202.05550		0.20206		201.43890	0.20144	202.055	20.97	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	178.11660		0.17812		178.30390	0.17830	178.117	21.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,207.71660		2.20772		2,238.40390	2.23840	2,207.717	21.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	165.08980		0.16509		166.88920	0.16689	165.090	23.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,594.68980		2.59469		2,626.98920	2.62699	2,594.690	23.36	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.47830		10.47830		10.44790	10.44790		16.51	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	48.29830		0.04830		57.17490	0.05717	48.298	15.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,746.59830		1.74660		1,725.07490	1.72507	1,746.598	15.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	729.02740		0.72903		715.08670	0.71509	729.027	15.49	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	380.72740		0.38073		397.18670	0.39719	380.727	15.49	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	208.12880		0.20813		207.59350	0.20759	208.129	20.94	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,969.82880		1.96983		1,999.69350	1.99969	1,969.829	20.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.58640		10.58640		10.55710	10.55710		16.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	934.05900		0.93406		917.23510	0.91724	934.059	15.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	337.65900		0.33766		350.13510	0.35014	337.659	15.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	928.27760		0.92828		911.40410	0.91140	928.278	15.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	341.87760		0.34188		354.30410	0.35430	341.878	15.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	922.52240		0.92252		906.13280	0.90613	922.522	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	346.12240		0.34612		359.03280	0.35903	346.122	15.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	766.83390		0.76683		754.31870	0.75432	766.834	16.03	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	510.43390		0.51043		527.21870	0.52722	510.434	16.03	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	311.07040		0.31107		308.56080	0.30856	311.070	20.13	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,794.67040		1.79467		1,821.46080	1.82146	1,794.670	20.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.62680		10.62680		10.59800	10.59800		16.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,745.95160		2.74595		2,722.40590	2.72241	2,745.952	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	19.15160		0.01915		24.40590	0.02441	19.152	16.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,264.22590		2.26423		2,242.48900	2.24249	2,264.226	15.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	37.42590		0.03743		44.48900	0.04449	37.426	15.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,806.45300		1.80645		1,786.75550	1.78676	1,806.453	15.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	79.65300		0.07965		88.75550	0.08876	79.653	15.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,034.77050		1.03477		1,018.99190	1.01899	1,034.771	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	307.97050		0.30797		320.99190	0.32099	307.970	15.08	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	829.44340		0.82944		816.79050	0.81679	829.443	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	492.64340		0.49264		508.79050	0.50879	492.643	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	824.97220		0.82497		812.38440	0.81238	824.972	15.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	498.17220		0.49817		514.38440	0.51438	498.172	15.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	820.52940		0.82053		808.00620	0.80801	820.529	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	503.72940		0.50373		520.00620	0.52001	503.729	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	585.02620		0.58503		575.83830	0.57584	585.026	17.50	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	908.22620		0.90823		927.83830	0.92784	908.226	17.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	338.25380		0.33825		335.41110	0.33541	338.254	20.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,811.45380		1.81145		1,837.41110	1.83741	1,811.454	20.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	275.10730		0.27511		274.20090	0.27420	275.107	21.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,248.30730		2.24831		2,276.20090	2.27620	2,248.307	21.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	243.67750		0.24368		250.48220	0.25048	243.678	23.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,766.87750		2.76688		2,802.48220	2.80248	2,766.878	23.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.78230		10.78230		10.75510	10.75510		17.23	0.00	0	6,415.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	31.56760		0.03157		37.71860	0.03772	31.568	16.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,813.86760		2.81387		2,792.81860	2.79282	2,813.868	16.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,386.90190		2.38690		2,367.32490	2.36732	2,386.902	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	54.60190		0.05460		62.22490	0.06222	54.602	15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,340.19620		2.34020		2,320.76740	2.32077	2,340.196	15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	57.89620		0.05790		65.66740	0.06567	57.896	15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	61.36230		0.06136		69.27510	0.06928	61.362	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,293.66230		2.29366		2,274.37510	2.27438	2,293.662	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,418.23840		1.41824		1,402.70620	1.40271	1,418.238	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	235.93840		0.23594		247.60620	0.24761	235.938	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,161.61960		1.16162		1,146.08750	1.14609	1,161.620	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	379.31960		0.37932		390.98750	0.39099	379.320	15.51	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	732.43690		0.73244		722.22490	0.72222	732.437	17.63	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	950.13690		0.95014		967.12490	0.96712	950.137	17.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.18410		10.18410		10.15560	10.15560		15.56	50,920.50	5	792.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	73,649.14890		0.73649		71,522.86130	0.71523	73,649.149	14.26	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	4,239.14890		0.04239		4,962.86130	0.04963	4,239.149	14.26	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	72,789.52160		0.72790		70,674.30950	0.70674	72,789.522	14.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	4,379.52160		0.04380		5,114.30950	0.05114	4,379.522	14.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	71,933.55850		0.71934		69,829.43740	0.69829	71,933.558	14.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	4,523.55850		0.04524		5,269.43740	0.05269	4,523.558	14.25	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	25,565.21520		0.25565		24,775.62340	0.24776	25,565.215	15.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	32,155.21520		0.32155		34,215.62340	0.34216	32,155.215	15.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	22,090.89740		0.22091		21,427.79470	0.21428	22,090.897	16.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	38,680.89740		0.38681		40,867.79470	0.40868	38,680.897	16.19	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	10,886.31460		0.10886		10,657.72460	0.10658	10,886.315	18.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	77,476.31460		0.77476		80,097.72460	0.80098	77,476.315	18.35	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.33170		10.33170		10.30140	10.30140		16.38	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	38,848.96420		0.38849		37,831.40930	0.37831	38,848.964	16.50	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	54,678.96420		0.54679		56,691.40930	0.56691	54,678.964	16.50	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	38,514.80740		0.38515		37,507.78460	0.37508	38,514.807	16.53	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	55,344.80740		0.55345		57,367.78460	0.57368	55,344.807	16.53	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	38,183.85200		0.38184		37,187.00370	0.37187	38,183.852	16.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	56,013.85200		0.56014		58,047.00370	0.58047	56,013.852	16.57	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.47040		10.47040		10.43990	10.43990		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	21,960.00000		0.21960		25,010.00000	0.25010	21,960.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	22,960.00000		0.22960		26,010.00000	0.26010	22,960.000	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	23,960.00000		0.23960		27,010.00000	0.27010	23,960.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013		Foreign Exchange Future		16.49530	16.49530	16.42410	16.42410		14.51	29,180,185.70	1,769	26,670.00
£ / R	On 13/12/2013	14.89 Call	Foreign Exchange Future	1,630.48380	1.63048	1,566.17380	1.56617	1,630.484	14.55	0.00	0	0.00	
£ / R	On 13/12/2013	14.89 Put	Foreign Exchange Future	25.18380	0.02518	32.07380	0.03207	25.184	14.55	0.00	0	0.00	
£ / R	On 13/12/2013	14.90 Call	Foreign Exchange Future	1,621.00670	1.62101	1,556.78750	1.55679	1,621.007	14.53	0.00	0	0.00	
£ / R	On 13/12/2013	14.90 Put	Foreign Exchange Future	25.70670	0.02571	32.68750	0.03269	25.707	14.53	0.00	0	0.00	
£ / R	On 13/12/2013	14.91 Call	Foreign Exchange Future	1,611.53840	1.61154	1,547.41080	1.54741	1,611.538	14.52	0.00	0	0.00	
£ / R	On 13/12/2013	14.91 Put	Foreign Exchange Future	26.23840	0.02624	33.31080	0.03331	26.238	14.52	0.00	0	0.00	
£ / R	On 17/03/2014		Foreign Exchange Future	16.72300	16.72300	16.64920	16.64920		15.02	9,097,312.00	544	5,097.00	
£ / R	On 17/03/2014	12.85 Call	Foreign Exchange Future	3,888.22280	3.88822	3,816.06680	3.81607	3,888.223	19.25	0.00	0	0.00	
£ / R	On 17/03/2014	12.85 Put	Foreign Exchange Future	15.22280	0.01522	16.86680	0.01687	15.223	19.25	0.00	0	327.00	
£ / R	On 17/03/2014	13.00 Call	Foreign Exchange Future	3,739.98620	3.73999	3,668.01900	3.66802	3,739.986	18.84	0.00	0	0.00	
£ / R	On 17/03/2014	13.00 Put	Foreign Exchange Future	16.98620	0.01699	18.81900	0.01882	16.986	18.84	0.00	0	327.00	
£ / R	On 17/03/2014	14.25 Call	Foreign Exchange Future	2,519.67300	2.51967	2,451.26990	2.45127	2,519.673	15.66	0.00	0	0.00	
£ / R	On 17/03/2014	14.25 Put	Foreign Exchange Future	46.67300	0.04667	52.06990	0.05207	46.673	15.66	0.00	0	327.00	
£ / R	On 17/03/2014	14.29 Call	Foreign Exchange Future	2,481.28540	2.48129	2,413.07050	2.41307	2,481.285	15.56	0.00	0	0.00	
£ / R	On 17/03/2014	14.29 Put	Foreign Exchange Future	48.28540	0.04829	53.87050	0.05387	48.285	15.56	0.00	0	0.00	
£ / R	On 17/03/2014	14.30 Call	Foreign Exchange Future	2,471.69760	2.47170	2,403.53100	2.40353	2,471.698	15.53	0.00	0	0.00	
£ / R	On 17/03/2014	14.30 Put	Foreign Exchange Future	48.69760	0.04870	54.33100	0.05433	48.698	15.53	0.00	0	0.00	
£ / R	On 17/03/2014	14.31 Call	Foreign Exchange Future	2,462.11340	2.46211	2,393.99570	2.39400	2,462.113	15.51	0.00	0	0.00	
£ / R	On 17/03/2014	14.31 Put	Foreign Exchange Future	49.11340	0.04911	54.79570	0.05480	49.113	15.51	0.00	0	0.00	
£ / R	On 17/03/2014	14.50 Call	Foreign Exchange Future	2,280.76470	2.28076	2,213.65380	2.21365	2,280.765	15.04	0.00	0	0.00	
£ / R	On 17/03/2014	14.50 Put	Foreign Exchange Future	57.76470	0.05776	64.45380	0.06445	57.765	15.04	0.00	0	327.00	
£ / R	On 13/06/2014		Foreign Exchange Future	16.93710	16.93710	16.86320	16.86320		15.44	0.00	0	200.00	
£ / R	On 13/06/2014	16.04 Call	Foreign Exchange Future	1,317.93370	1.31793	1,278.33510	1.27834	1,317.934	14.37	0.00	0	0.00	
£ / R	On 13/06/2014	16.04 Put	Foreign Exchange Future	420.83370	0.42083	455.13510	0.45514	420.834	14.37	0.00	0	0.00	
£ / R	On 13/06/2014	16.05 Call	Foreign Exchange Future	1,311.59400	1.31159	1,272.58130	1.27258	1,311.594	14.38	0.00	0	0.00	
£ / R	On 13/06/2014	16.05 Put	Foreign Exchange Future	424.49400	0.42449	459.38130	0.45938	424.494	14.38	0.00	0	0.00	
£ / R	On 13/06/2014	16.06 Call	Foreign Exchange Future	1,305.27450	1.30527	1,266.84960	1.26685	1,305.274	14.38	0.00	0	0.00	
£ / R	On 13/06/2014	16.06 Put	Foreign Exchange Future	428.17450	0.42817	463.64960	0.46365	428.174	14.38	0.00	0	0.00	
£ / R	On 15/09/2014		Foreign Exchange Future	17.17840	17.17840	17.10790	17.10790		15.71	0.00	0	0.00	
£ / R	On 15/09/2014	16.84 Call	Foreign Exchange Future	1,188.86260	1.18886	1,167.20220	1.16720	1,188.863	15.25	0.00	0	0.00	
£ / R	On 15/09/2014	16.84 Put	Foreign Exchange Future	850.46260	0.85046	899.30220	0.89930	850.463	15.25	0.00	0	0.00	
£ / R	On 15/09/2014	16.85 Call	Foreign Exchange Future	1,184.47580	1.18448	1,162.92130	1.16292	1,184.476	15.26	0.00	0	0.00	
£ / R	On 15/09/2014	16.85 Put	Foreign Exchange Future	856.07580	0.85608	905.02130	0.90502	856.076	15.26	0.00	0	0.00	
£ / R	On 15/09/2014	16.86 Call	Foreign Exchange Future	1,180.10620	1.18011	1,158.65710	1.15866	1,180.106	15.27	0.00	0	0.00	
£ / R	On 15/09/2014	16.86 Put	Foreign Exchange Future	861.70620	0.86171	910.75710	0.91076	861.706	15.27	0.00	0	0.00	
¥ / R	On 13/12/2013		Foreign Exchange Future	0.10382	0.10382	0.10366	0.10366		17.49	0.00	0	14,280.00	
¥ / R	On 13/12/2013	0.09 Call	Foreign Exchange Future	1,393.19880	0.01393	1,370.45010	0.01370	1,393.199	17.96	0.00	0	0.00	
¥ / R	On 13/12/2013	0.09 Put	Foreign Exchange Future	11.69880	0.00012	4.15010	0.00004	11.699	17.96	0.00	0	0.00	
¥ / R	On 13/12/2013	0.10 Call	Foreign Exchange Future	544.42300	0.00544	498.39530	0.00498	544.423	17.49	0.00	0	0.00	
¥ / R	On 13/12/2013	0.10 Put	Foreign Exchange Future	162.92300	0.00163	132.09530	0.00132	162.923	17.49	0.00	0	0.00	
¥ / R	On 13/12/2013	0.11 Call	Foreign Exchange Future	156.16380	0.00156	125.42900	0.00125	156.164	20.45	0.00	0	0.00	
¥ / R	On 13/12/2013	0.11 Put	Foreign Exchange Future	774.66380	0.00775	759.12900	0.00759	774.664	20.45	0.00	0	0.00	
¥ / R	On 17/03/2014		Foreign Exchange Future	0.10540	0.10540	0.10523	0.10523		17.87	0.00	0	50.00	
¥ / R	On 17/03/2014	0.09 Call	Foreign Exchange Future	1,580.81830	0.01581	1,559.19290	0.01559	1,580.818	16.78	0.00	0	0.00	
¥ / R	On 17/03/2014	0.09 Put	Foreign Exchange Future	41.31830	0.00041	36.29290	0.00036	41.318	16.78	0.00	0	0.00	
¥ / R	On 17/03/2014	0.10 Call	Foreign Exchange Future	810.76280	0.00811	770.62290	0.00771	810.763	17.87	0.00	0	0.00	
¥ / R	On 17/03/2014	0.10 Put	Foreign Exchange Future	271.26280	0.00271	247.72290	0.00248	271.263	17.87	0.00	0	0.00	
¥ / R	On 17/03/2014	0.11 Call	Foreign Exchange Future	384.75730	0.00385	351.46590	0.00351	384.757	20.20	0.00	0	0.00	
¥ / R	On 17/03/2014	0.11 Put	Foreign Exchange Future	845.25730	0.00845	828.56590	0.00829	845.257	20.20	0.00	0	0.00	
€ / R	On 13/12/2013		Foreign Exchange Future	13.77850	13.77850	13.75200	13.75200		14.92	28,617,944.50	2,077	76,340.00	
€ / R	On 13/12/2013	11.20 Call	Foreign Exchange Future	2,581.62580	2.58163	2,555.25170	2.55525	2,581.626	19.47	0.00	0	0.00	
€ / R	On 13/12/2013	11.20 Put	Foreign Exchange Future	3.12580	0.00313	3.25170	0.00325	3.126	19.47	0.00	0	0.00	

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	11.44	Call	2,339.55860	2.33956	2,313.21030	2.31321	2,339.559	18.27	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	4.05860	0.00406	4.21030	0.00421	4.059	18.27	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	2,289.78830	2.28979	2,263.44600	2.26345	2,289.788	18.02	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	4.28830	0.00429	4.44600	0.00445	4.288	18.02	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	2,240.03320	2.24003	2,213.69760	2.21370	2,240.033	17.78	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	4.53320	0.00453	4.69760	0.00470	4.533	17.78	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.25	Call	1,539.17920	1.53918	1,513.00600	1.51301	1,539.179	14.28	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.25	Put	10.67920	0.01068	11.00600	0.01101	10.679	14.28	0.00	0	0	22,875.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Put	11.41980	0.01142	11.76720	0.01177	11.420	14.04	0.00	0	0	10,800.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.30	Call	1,489.91980	1.48992	1,463.76720	1.46377	1,489.920	14.04	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	1,296.75600	1.29676	1,271.06410	1.27106	1,296.756	13.56	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	18.25600	0.01826	19.06410	0.01906	18.256	13.56	0.00	0	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	1,203.52010	1.20352	1,178.37090	1.17837	1,203.520	13.59	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	25.02010	0.02502	26.37090	0.02637	25.020	13.59	0.00	0	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Put	33.70650	0.03371	35.77930	0.03578	33.707	13.61	0.00	0	0	25,925.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.70	Call	1,112.20650	1.11221	1,087.77930	1.08778	1,112.206	13.61	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	1,067.38030	1.06738	1,043.38780	1.04339	1,067.380	13.62	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	38.88030	0.03888	41.38780	0.04139	38.880	13.62	0.00	0	0	800.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Call	979.61870	0.97962	956.65100	0.95665	979.619	13.65	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.85	Put	51.11870	0.05112	54.65100	0.05465	51.119	13.65	0.00	0	0	15,000.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Put	66.18470	0.06618	70.95570	0.07096	66.185	13.67	0.00	0	0	12,600.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.95	Call	894.68470	0.89468	872.95570	0.87296	894.685	13.67	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	773.38600	0.77339	755.04960	0.75505	773.386	13.71	0.00	0	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	94.88600	0.09489	103.04960	0.10305	94.886	13.71	0.00	0	0	6,100.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	699.89610	0.69990	683.12520	0.68313	699.896	13.88	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	121.39610	0.12140	131.12520	0.13113	121.396	13.88	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Put	188.10780	0.18811	201.10400	0.20110	188.108	14.23	0.00	0	0	3,600.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.40	Call	566.60780	0.56661	553.10400	0.55310	566.608	14.23	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	281.95400	0.28195	278.53090	0.27853	281.954	15.44	0.00	0	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	503.45400	0.50345	526.53090	0.52653	503.454	15.44	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Call	236.14290	0.23614	234.37640	0.23438	236.143	15.83	0.00	0	0	15,250.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.15	Put	607.64290	0.60764	632.37640	0.63238	607.643	15.83	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Put	797.09640	0.79710	823.92190	0.82392	797.096	16.49	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.40	Call	175.59640	0.17560	175.92190	0.17592	175.596	16.49	0.00	0	0	12,600.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Call	131.53010	0.13153	133.46510	0.13347	131.530	17.18	0.00	0	0	12,200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.65	Put	1,003.03010	1.00303	1,031.46510	1.03147	1,003.030	17.18	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Call	84.62210	0.08462	87.65820	0.08766	84.622	18.32	0.00	0	0	10,800.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.05	Put	1,356.12210	1.35612	1,385.65820	1.38566	1,356.122	18.32	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Put	1,631.86280	1.63186	1,661.84750	1.66185	1,631.863	19.05	0.00	0	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	60.36280	0.06036	63.84750	0.06385	60.363	19.05	0.00	0	0	7,500.00
€ / R	On	17/03/2014	Foreign Exchange Future			13.98150	13.98150	13.95340	13.95340		15.23	699,075.00	50	0	23,462.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	1,565.01560	1.56502	1,537.86070	1.53786	1,565.016	14.12	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	73.51560	0.07352	74.46070	0.07446	73.516	14.12	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	1,555.91590	1.55592	1,528.76310	1.52876	1,555.916	14.10	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	74.41590	0.07442	75.36310	0.07536	74.416	14.10	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	1,546.82660	1.54683	1,519.67600	1.51968	1,546.827	14.07	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	75.32660	0.07533	76.27600	0.07628	75.327	14.07	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	1,423.19860	1.42320	1,398.84260	1.39884	1,423.199	13.89	0.00	0	0	0.00
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	91.69860	0.09170	95.44260	0.09544	91.699	13.89	0.00	0	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future			14.17330	14.17330	14.14550	14.14550		15.52	0.00	0	0	500.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Call	904.44480	0.90444	892.46970	0.89247	904.445	14.94	0.00	0	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.79	Put	521.14480	0.52114	536.96970	0.53697	521.145	14.94	0.00	0	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Call	899.56450	0.89956	887.68510	0.88769	899.564	14.96	0.00	0	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.80	Put	526.26450	0.52626	542.18510	0.54219	526.264	14.96	0.00	0	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Put	531.40940	0.53141	547.42090	0.54742	531.409	14.97	0.00	0	0	0.00
€ / R	On	13/06/2014	Foreign Exchange Future	13.81	Call	894.70940	0.89471	882.92090	0.88292	894.709	14.97	0.00	0	0	0.00
€ / R	On	15/09/2014	Foreign Exchange Future			14.39010	14.39010	14.36580	14.36580		15.90	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	909.98340		0.90998		897.22710	0.89723	909.983	15.80	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	859.88340		0.85988		871.42710	0.87143	859.883	15.80	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	906.11030		0.90611		893.38140	0.89338	906.110	15.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	866.01030		0.86601		877.58140	0.87758	866.010	15.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	902.25580		0.90226		889.48720	0.88949	902.256	15.84	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	872.15580		0.87216		883.68720	0.88369	872.156	15.84	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.60470		14.60470		14.58320	14.58320		16.31	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,453.08430		1.45308	1,436.21230	1.43621	1,453.084	14.99	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	538.38430		0.53838	543.01230	0.54301	538.384	14.99	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	542.70920		0.54271	547.31140	0.54731	542.709	15.00	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,447.40920		1.44741	1,430.51140	1.43051	1,447.409	15.00	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,441.74750		1.44175	1,424.83520	1.42484	1,441.748	15.01	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	547.04750		0.54705	551.63520	0.55164	547.048	15.01	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.60617		109.60617	109.82404	109.82404				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		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	1,383.83000		1.38383	1,165.96000	1.16596	1,383.830	0.00		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		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	1,393.83000		1.39383	1,175.96000	1.17596	1,393.830	0.00		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		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	1,403.83000		1.40383	1,185.96000	1.18596	1,403.830	0.00		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.58306		105.58306	106.16683	106.16683				1,900,495.08	18	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		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	4,406.94000		4.40694	3,823.17000	3.82317	4,406.940	0.00		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		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	4,416.94000		4.41694	3,833.17000	3.83317	4,416.940	0.00		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		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	4,426.94000		4.42694	3,843.17000	3.84317	4,426.940	0.00		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.15408		110.15408	110.14878	110.14878				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	164.08000		0.16408	158.78000	0.15878	164.080	0.00		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	154.08000		0.15408	148.78000	0.14878	154.080	0.00		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	144.08000		0.14408	138.78000	0.13878	144.080	0.00		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		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			409.85700		409.85700	410.84900	410.84900				0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.24600		415.24600	416.25100	416.25100				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			485.83300		485.83300	488.33700	488.33700				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			492.22100		492.22100	494.75700	494.75700				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			436.48800		436.48800	438.47600	438.47600				0.00	0	766.00
ALBI	On 06/02/2014	Index Future			442.22700		442.22700	444.24000	444.24000				0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.51810		9.51810	9.45220	9.45220			11.87	5,482,425.60	576	7,860.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,223.13040		1.22313	1,158.32080	1.15832	1,223.130	15.25	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	5.03040		0.00503	6.12080	0.00612	5.030	15.25	0.00	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	929.29670		0.92930	865.96720	0.86597	929.297	13.68	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	11.19670		0.01120	13.76720	0.01377	11.197	13.68	0.00	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	106.64850		0.10665	131.59020	0.13159	106.649	11.72	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	324.74850		0.32475		283.79020	0.28379	324.748	11.72	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	230.85670		0.23086		198.50590	0.19851	230.857	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	172.75670		0.17276		206.30590	0.20631	172.757	11.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	225.66610		0.22567		194.04580	0.19405	225.666	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	177.56610		0.17757		211.84580	0.21185	177.566	11.85	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	182.45720		0.18246		217.46220	0.21746	182.457	11.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	220.55720		0.22056		189.66220	0.18966	220.557	11.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	167.36690		0.16737		142.93350	0.14293	167.367	12.06	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	249.26690		0.24927		290.73350	0.29073	249.267	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	23.34830		0.02335		18.80270	0.01880	23.348	13.03	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	805.24830		0.80525		866.60270	0.86660	805.248	13.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	10.56430		0.01056		9.31760	0.00932	10.564	13.90	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,092.46430		1.09246		1,157.11760	1.15712	1,092.464	13.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.59820		9.59820		9.53110	9.53110		12.01	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	365.72150		0.36572		330.14770	0.33015	365.722	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	257.52150		0.25752		289.04770	0.28905	257.522	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	360.41320		0.36041		325.19170	0.32519	360.413	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	262.21320		0.26221		294.09170	0.29409	262.213	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	355.15670		0.35516		320.28740	0.32029	355.157	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	266.95670		0.26696		299.18740	0.29919	266.957	11.99	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.67260		9.67260		9.60640	9.60640		12.15	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	306.31070		0.30631		281.46530	0.28147	306.311	12.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	523.71070		0.52371		565.06530	0.56507	523.711	12.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	530.16470		0.53016		571.76320	0.57176	530.165	12.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	302.76470		0.30276		278.16320	0.27816	302.765	12.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	299.25470		0.29925		274.89250	0.27489	299.255	12.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	536.65470		0.53665		578.49250	0.57849	536.655	12.47	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.75810		9.75810		9.69410	9.69410		12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	578.06830		0.57807		541.97390	0.54197	578.068	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	359.96830		0.35997		387.87390	0.38787	359.968	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	572.70270		0.57270		536.82970	0.53683	572.703	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	364.60270		0.36460		392.72970	0.39273	364.603	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	567.36840		0.56737		531.72070	0.53172	567.368	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	369.26840		0.36927		397.62070	0.39762	369.268	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.84470		9.84470		9.85600	9.85600		13.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	192.07190		0.19207		196.53230	0.19653	192.072	13.41	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	287.37190		0.28737		280.53230	0.28053	287.372	13.41	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	188.43740		0.18844		192.81800	0.19282	188.437	13.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	293.73740		0.29374		286.81800	0.28682	293.737	13.45	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	184.86540		0.18487		189.16860	0.18917	184.865	13.48	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	300.16540		0.30017		293.16860	0.29317	300.165	13.48	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.96370		9.96370		9.97400	9.97400		14.04	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	388.58830		0.38859		395.71310	0.39571	388.588	14.03	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	364.88830		0.36489		361.71310	0.36171	364.888	14.03	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	384.03690		0.38404		391.12620	0.39113	384.037	14.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	370.33690		0.37034		367.12620	0.36713	370.337	14.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	379.80990		0.37981		386.57900	0.38658	379.810	14.07	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	376.10990		0.37611		372.57900	0.37258	376.110	14.07	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			116.05260		116.05260		-103.71310	-103.71310			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			463.24950		463.24950		446.77210	446.77210			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			459.13660		459.13660		441.78520	441.78520			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
CF CANDO CADT	On 13/12/2013	Can-Do Future			362.61860		362.61860		351.57790	351.57790			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			82.38320		82.38320		80.27190	80.27190			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			63.34500		63.34500		61.73610	61.73610			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.24460		11.24460		11.23720	11.23720		15.03	281,115.00	25	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	563.02370		0.56302	560.80770	0.56081		563.024	14.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	108.42370		0.10842	113.60770	0.11361		108.424	14.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	556.02500		0.55602	553.90730	0.55391		556.025	14.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	111.42500		0.11143	116.70730	0.11671		111.425	14.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	549.07900		0.54908	547.05980	0.54706		549.079	14.22	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	114.47900		0.11448	119.85980	0.11986		114.479	14.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.41800		11.41800	11.40930	11.40930			14.24	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	537.43640		0.53744	536.61340	0.53661		537.436	15.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	409.43640		0.40944	417.31340	0.41731		409.436	15.37	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	532.81310		0.53281	532.06010	0.53206		532.813	15.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	414.81310		0.41481	422.76010	0.42276		414.813	15.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	528.22530		0.52823	527.54500	0.52755		528.225	15.41	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	420.22530		0.42023	428.24500	0.42825		420.225	15.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66150		1.66150	1.65610	1.65610			14.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	496.83370		0.04968	476.85710	0.04769		496.834	14.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	381.83370		0.03818	415.85710	0.04159		381.834	14.79	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	451.61020		0.04516	433.66730	0.04337		451.610	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	436.61020		0.04366	472.66730	0.04727		436.610	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	410.01690		0.04100	393.97430	0.03940		410.017	15.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	495.01690		0.04950	532.97430	0.05330		495.017	15.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67870		1.67870	1.67270	1.67270			15.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	655.13660		0.06551	634.65830	0.06347		655.137	15.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	768.13660		0.07681	807.65830	0.08077		768.137	15.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	616.19350		0.06162	598.16950	0.05982		616.193	15.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	829.19350		0.08292	871.16950	0.08712		829.194	15.75	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	580.99020		0.05810	563.74220	0.05637		580.990	15.90	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	893.99020		0.08940	936.74220	0.09367		893.990	15.90	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.51044		110.51044	110.50511	110.50511				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	520.44000		0.52044	515.11000	0.51511		520.440		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	510.44000		0.51044	505.11000	0.50511		510.440		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	500.44000		0.50044	495.11000	0.49511		500.440		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			9.44229		83.91099	9.34718	84.64743				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	7,853.25000		7.85325	7,116.81000	7.11681		7,853.250		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	7,764.97000		7.76497	7,028.53000	7.02853		7,764.970		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	7,676.82000	7.67682		6,940.38000	6.94038		7,676.820		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.55616	85.01417		9.45791	85.76028				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000		624.11000	0.62411		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	122.00000	0.12200		0.00000	0.00000		122.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000		699.64000	0.69964		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	46.47000	0.04647		0.00000	0.00000		46.470		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	28.95000	0.02895		775.06000	0.77506		28.950		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			435.83600	435.83600		437.70700	437.70700				4,358,360.00	1	126.00
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	101,540.00000	10.15400		82,830.00000	8.28300		101,540.000		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	101,640.00000	10.16400		82,930.00000	8.29300		101,640.000		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	101,740.00000	10.17400		83,030.00000	8.30300		101,740.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.56600	441.56600		443.46200	443.46200				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	15,760.00000	1.57600		34,720.00000	3.47200		15,760.000		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	15,660.00000	1.56600		34,620.00000	3.46200		15,660.000		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	15,560.00000	1.55600		34,520.00000	3.45200		15,560.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.05400	196.05400		196.40000	196.40000				0.00	0	1,151.00
IGOV	On 06/02/2014	Index Future			198.65600	198.65600		199.00600	199.00600				0.00	0	174.00
ILBI	On 07/11/2013	Index Future			533.00500	533.00500		533.00500	533.00500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			540.21700	540.21700		540.21700	540.21700				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			5.16000	94.84000		5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.22000	94.78000		5.24000	94.76000				2,370,000.00	100	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.26000	94.74000		5.28000	94.72000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.34000	94.66000		5.37000	94.63000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.49000	94.51000		5.49000	94.51000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.64000	94.36000		5.64000	94.36000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.01000	93.99000		6.04000	93.96000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.33000	93.67000		6.36000	93.64000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.60000	93.40000		6.63000	93.37000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.85000	93.15000		6.89000	93.11000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.09000	92.91000		7.13000	92.87000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.33000	92.67000		7.36000	92.64000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.38690	8.38690		8.42960	8.42960			10.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	308.53490	0.30853		342.00160	0.34200		308.535	10.50	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			
NZ\$ / R	On	13/12/2013			Foreign Exchange Future		8.14	Put	61.63490	0.06163	52.40160	0.05240	61.635	10.50	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future		8.15	Call	301.26080	0.30126	334.39260	0.33439	301.261	10.50	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future		8.15	Put	64.36080	0.06436	54.79260	0.05479	64.361	10.50	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future		8.16	Call	294.07400	0.29407	326.86540	0.32687	294.074	10.50	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future		8.16	Put	67.17400	0.06717	57.26540	0.05727	67.174	10.50	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future				8.45280	8.45280	8.49420	8.49420		12.33	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future		8.14	Call	457.52050	0.45752	488.36700	0.48837	457.521	12.20	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future		8.14	Put	144.72050	0.14472	134.16700	0.13417	144.720	12.20	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future		8.15	Call	451.02170	0.45102	481.66080	0.48166	451.022	12.21	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future		8.15	Put	148.22170	0.14822	137.46080	0.13746	148.222	12.21	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future		8.16	Call	444.57680	0.44458	475.00890	0.47501	444.577	12.21	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future		8.16	Put	151.77680	0.15178	140.80890	0.14081	151.777	12.21	0.00	0	0.00	
R / ¥EN	On	13/12/2013			Foreign Exchange Future				9.73340	9.73340	0.10270	9.74940	9.74940	17.97	0.00	0	0.00	
R / ¥EN	On	13/12/2013			Foreign Exchange Future		9.69	Call	3,372.60930	0.33726	0.10270	3,094.21860	0.30942	3,372.609	18.19	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future		9.69	Put	2,938.60930	0.29386	0.10270	2,500.21860	0.25002	2,938.609	18.19	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future		9.70	Call	3,316.03170	0.33160	0.10270	3,035.14940	0.30351	3,316.032	18.15	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future		9.70	Put	2,982.03170	0.29820	0.10270	2,541.14940	0.25411	2,982.032	18.15	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future		9.71	Call	3,259.94750	0.32599	0.10270	2,976.63130	0.29766	3,259.948	18.12	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future		9.71	Put	3,025.94750	0.30259	0.10270	2,582.63130	0.25826	3,025.948	18.12	0.00	0	0.00
R023	On	07/11/2013			Bond Future				7.69947	101.87644		7.59877	102.54089		1,528,146.60	15	12,954.00	
R023	On	07/11/2013			Bond Future		6.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0	0.00	
R023	On	07/11/2013			Bond Future		6.49	Put	8,365.69000	8.36569	7,701.24000	7.70124	8,365.690	0.00	0.00	0	0.00	
R023	On	07/11/2013			Bond Future		6.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00	
R023	On	07/11/2013			Bond Future		6.50	Put	8,292.96000	8.29296	7,628.51000	7.62851	8,292.960	0.00	0.00	0	0.00	
R023	On	07/11/2013			Bond Future		6.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00	
R023	On	07/11/2013			Bond Future		6.51	Put	8,220.28000	8.22028	7,555.83000	7.55583	8,220.280	0.00	0.00	0	0.00	
R023	On	06/02/2014			Bond Future				7.79510	103.21581		7.69027	103.88906		0.00	0	0.00	
R023	On	06/02/2014			Bond Future		7.84	Call	286.60000	0.28660	959.85000	0.95985	286.600	0.00	0.00	0	0.00	
R023	On	06/02/2014			Bond Future		7.84	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00	
R023	On	06/02/2014			Bond Future		7.85	Call	350.28000	0.35028	1,023.53000	1.02353	350.280	0.00	0.00	0	0.00	
R023	On	06/02/2014			Bond Future		7.85	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00	
R023	On	06/02/2014			Bond Future		7.86	Call	413.92000	0.41392	1,087.17000	1.08717	413.920	0.00	0.00	0	0.00	
R023	On	06/02/2014			Bond Future		7.86	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0.00	
R157	On	07/11/2013			Bond Future				6.17820	114.69168		6.13706	114.76816	2.79	100,928,678.40	880	29,465.00	
R157	On	07/11/2013			Bond Future		5.59	Call	68.72000	0.06872	83.04000	0.08304	68.720	2.73	0.00	0	0.00	
R157	On	07/11/2013			Bond Future		5.59	Put	1,168.86000	1.16886	1,106.70000	1.10670	1,168.860	2.73	0.00	0	0.00	
R157	On	07/11/2013			Bond Future		5.60	Call	71.38000	0.07138	86.10000	0.08610	71.380	2.73	0.00	0	0.00	
R157	On	07/11/2013			Bond Future		5.60	Put	1,152.70000	1.15270	1,090.94000	1.09094	1,152.700	2.73	0.00	0	0.00	
R157	On	07/11/2013			Bond Future		5.61	Call	74.12000	0.07412	89.24000	0.08924	74.120	2.73	0.00	0	0.00	
R157	On	07/11/2013			Bond Future		5.61	Put	1,136.62000	1.13662	1,075.26000	1.07526	1,136.620	2.73	0.00	0	0.00	
R157	On	06/02/2014			Bond Future				6.34057	116.19961		6.29211	116.27708	2.60	0.00	0	300.00	
R157	On	06/02/2014			Bond Future		5.64	Call	279.09000	0.27909	302.40000	0.30240	279.090	2.55	0.00	0	0.00	
R157	On	06/02/2014			Bond Future		5.64	Put	1,406.23000	1.40623	1,352.07000	1.35207	1,406.230	2.55	0.00	0	0.00	
R157	On	06/02/2014			Bond Future		5.65	Call	283.53000	0.28353	307.10000	0.30710	283.530	2.55	0.00	0	0.00	
R157	On	06/02/2014			Bond Future		5.65	Put	1,394.47000	1.39447	1,340.57000	1.34057	1,394.470	2.55	0.00	0	0.00	
R157	On	06/02/2014			Bond Future		5.66	Call	288.03000	0.28803	311.85000	0.31185	288.030	2.55	0.00	0	0.00	
R157	On	06/02/2014			Bond Future		5.66	Put	1,382.78000	1.38278	1,329.13000	1.32913	1,382.780	2.55	0.00	0	0.00	
R157	On	08/05/2014			Bond Future				6.51362	110.96681		6.45516	111.04546	2.42	0.00	0	0.00	
R157	On	08/05/2014			Bond Future		5.19	Call	212.78000	0.21278	229.59000	0.22959	212.780	2.36	0.00	0	0.00	
R157	On	08/05/2014			Bond Future		5.19	Put	2,013.53000	2.01353	1,951.69000	1.95169	2,013.530	2.36	0.00	0	0.00	
R157	On	08/05/2014			Bond Future		5.20	Call	215.36000	0.21536	232.32000	0.23232	215.360	2.36	0.00	0	0.00	
R157	On	08/05/2014			Bond Future		5.20	Put	2,002.35000	2.00235	1,940.66000	1.94066	2,002.350	2.36	0.00	0	0.00	
R157	On	08/05/2014			Bond Future		5.21	Call	217.97000	0.21797	235.08000	0.23508	217.970	2.36	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	1,991.20000		1.99120		1,929.66000	1.92966	1,991.200	2.36	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.71761		112.51641		6.64456	112.59629		2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	913.99000		0.91399		956.61000	0.95661	913.990	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	889.52000		0.88952		852.26000	0.85226	889.520	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	919.47000		0.91947		962.24000	0.96224	919.470	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	884.08000		0.88408		846.97000	0.84697	884.080	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	925.37000		0.92537		968.30000	0.96830	925.370	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	879.06000		0.87906		842.11000	0.84211	879.060	2.18	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.02805		123.93035		7.95794	124.57103		14.62	3,098,258.75	25	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	10.99000		0.01099		17.41000	0.01741	10.990	14.30	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,126.13000		15.12613		14,491.87000	14.49187	15,126.130	14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	37.70000		0.03770		55.91000	0.05591	37.700	14.30	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,506.43000		12.50643		11,883.96000	11.88396	12,506.430	14.30	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,177.94000		2.17794		2,538.00000	2.53800	2,177.940	14.62	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,433.69000		2.43369		2,153.07000	2.15307	2,433.690	14.62	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,844.24000		2.84424		3,258.56000	3.25856	2,844.240	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,831.06000		1.83106		1,604.70000	1.60470	1,831.060	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,792.58000		1.79258		1,569.93000	1.56993	1,792.580	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,895.68000		2.89568		3,313.71000	3.31371	2,895.680	14.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,947.62000		2.94762		3,369.33000	3.36933	2,947.620	14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,754.70000		1.75470		1,535.73000	1.53573	1,754.700	14.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,436.40000		3.43640		3,889.99000	3.88999	3,436.400	14.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,439.34000		1.43934		1,252.25000	1.25225	1,439.340	14.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	787.36000		0.78736		674.38000	0.67438	787.360	14.87	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,978.34000		4.97834		5,506.04000	5.50604	4,978.340	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,724.55000		6.72455		7,303.49000	7.30349	6,724.550	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	396.77000		0.39677		335.03000	0.33503	396.770	14.99	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,594.08000		8.59408		9,204.12000	9.20412	8,594.080	15.12	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	184.93000		0.18493		154.29000	0.15429	184.930	15.12	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.11833		120.27028		8.04571	120.91938		14.69	240,540.56	2	118.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,711.21000		2.71121		2,987.25000	2.98725	2,711.210	14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,147.70000		6.14770		5,774.64000	5.77464	6,147.700	14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,745.15000		2.74515		3,023.42000	3.02342	2,745.150	14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,089.04000		6.08904		5,718.21000	5.71821	6,089.040	14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,779.37000		2.77937		3,059.86000	3.05986	2,779.370	14.61	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,030.75000		6.03075		5,662.14000	5.66214	6,030.750	14.61	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.20807		121.90194		8.13280	122.55991		14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,157.16000		12.15716		11,675.64000	11.67564	12,157.160	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,835.59000		1.83559		2,012.04000	2.01204	1,835.590	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,856.43000		1.85643		2,034.35000	2.03435	1,856.430	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,080.26000		12.08026		11,600.21000	11.60021	12,080.260	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,003.63000		12.00363		11,525.06000	11.52506	12,003.630	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,877.43000		1.87743		2,056.83000	2.05683	1,877.430	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,859.89000		2.85989		3,101.36000	3.10136	2,859.890	14.17	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,256.64000		9.25664		8,840.14000	8.84014	9,256.640	14.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,743.58000		6.74358		7,153.34000	7.15334	6,743.580	14.49	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,239.32000		4.23932		3,991.11000	3.99111	4,239.320	14.49	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.29549		118.31215		8.21745	118.97951		14.24	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,175.86000		6.17586		6,541.90000	6.54190	6,175.860	14.26	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,222.64000		6.22264		5,921.32000	5.92132	6,222.640	14.26	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
R186	On 07/08/2014	Bond Future	8.30	Call	6,218.38000		6.21838		6,585.88000	6.58588	6,218.380	14.26	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,179.98000		6.17998		5,880.12000	5.88012	6,179.980	14.26	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,261.05000		6.26105		6,629.99000	6.62999	6,261.050	14.27	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,137.55000		6.13755		5,839.13000	5.83913	6,137.550	14.27	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			278.10897		278.10897		278.10139	278.10139			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	1,881.03000		1.88103		1,888.61000	1.88861	1,881.030		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	1,891.03000		1.89103		1,898.61000	1.89861	1,891.030		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	1,901.03000		1.90103		1,908.61000	1.90861	1,901.030		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			5.25264		107.14565		5.23605	107.16377		1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	61.58000		0.06158		67.35000	0.06735	61.580		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	568.71000		0.56871		556.36000	0.55636	568.710		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	63.71000		0.06371		69.61000	0.06961	63.710		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	559.84000		0.55984		547.62000	0.54762	559.840		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	65.90000		0.06590		71.92000	0.07192	65.900		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	551.03000		0.55103		538.93000	0.53893	551.030		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.23641		104.14649		5.21480	104.16484		1.46	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	360.75000		0.36075		371.45000	0.37145	360.750		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	357.70000		0.35770		350.05000	0.35005	357.700		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	365.00000		0.36500		375.78000	0.37578	365.000		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	353.46000		0.35346		345.89000	0.34589	353.460		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	369.54000		0.36954		380.38000	0.38038	369.540		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	349.51000		0.34951		342.00000	0.34200	349.510		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.13980		105.55934		5.10881	105.57805		1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	276.44000		0.27644		284.91000	0.28491	276.440		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	518.29000		0.51829		508.05000	0.50805	518.290		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	278.87000		0.27887		287.38000	0.28738	278.870		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	514.66000		0.51466		504.46000	0.50446	514.660		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	281.31000		0.28131		289.87000	0.28987	281.310		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	511.04000		0.51104		500.89000	0.50089	511.040		0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.75573		102.62338		4.70303	102.64246		0.83	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	426.92000		0.42692		438.88000	0.43888	426.920		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	233.80000		0.23380		226.68000	0.22668	233.800		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	429.06000		0.42906		441.06000	0.44106	429.060		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	232.33000		0.23233		225.25000	0.22525	232.330		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	431.21000		0.43121		443.24000	0.44324	431.210		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	230.88000		0.23088		223.83000	0.22383	230.880		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			204.79616		204.79616		206.01302	206.01302			8,396,642.56	41	43,210.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	208.99	Put	4,193.84000		4.19384	2,976.98000	2.97698		4,193.840		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	4,203.84000		4.20384	2,986.98000	2.98698		4,203.840		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	4,213.84000		4.21384	2,996.98000	2.99698		4,213.840		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			6.85632		105.94259	6.81114	106.09734			5.58	99,797,919.78	942	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	10.73000		0.01073	14.79000	0.01479		10.730	5.45	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,025.34000		4.02534	3,874.65000	3.87465		4,025.340	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	41.51000		0.04151	53.70000	0.05370		41.510	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,058.35000		3.05835	2,915.79000	2.91579		3,058.350	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	43.38000		0.04338	56.01000	0.05601		43.380	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,024.79000		3.02479	2,882.67000	2.88267		3,024.790	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	45.41000		0.04541	58.49000	0.05849		45.410	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,991.41000		2.99141	2,849.74000	2.84974		2,991.410	5.45	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,713.07000		103.71307	103,867.82000	103.86782		103,713.070	5.77	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	5.77	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.98643		107.33550	6.93753	107.49227			5.15	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	249.28000		0.24928	277.12000	0.27712		249.280	5.03	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,635.01000		3.63501	3,506.08000	3.50608		3,635.010	5.03	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	358.57000		0.35857	395.08000	0.39508		358.570	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,113.60000		3.11360	2,993.34000	2.99334		3,113.600	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	365.22000		0.36522	402.22000	0.40222		365.220	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,087.18000		3.08718	2,967.41000	2.96741		3,087.180	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	371.96000		0.37196	409.45000	0.40945		371.960	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,060.86000		3.06086	2,941.58000	2.94158		3,060.860	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,082.23000		1.08223	1,159.14000	1.15914		1,082.230	5.13	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,552.54000		1.55254	1,472.68000	1.47268		1,552.540	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.11449		104.63033	7.06133	104.78934			5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,521.12000		4.52112	4,389.48000	4.38948		4,521.120	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	310.94000		0.31094	338.31000	0.33831		310.940	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	315.50000		0.31550	343.18000	0.34318		315.500	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,494.30000		4.49430	4,362.97000	4.36297		4,494.300	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,467.54000		4.46754	4,336.52000	4.33652		4,467.540	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	320.12000		0.32012	348.11000	0.34811		320.120	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,231.54000		1.23154	1,304.24000	1.30424		1,231.540	4.96	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,055.86000		2.05586	1,969.55000	1.96955		2,055.860	4.96	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,080.62000		2.08062	2,179.28000	2.17928		2,080.620	5.03	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,231.71000		1.23171	1,171.36000	1.17136		1,231.710	5.03	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.24534		106.09102	7.18723	106.25239			4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,343.66000		1.34366	1,414.21000	1.41421		1,343.660	4.73	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,475.81000		2.47581	2,384.99000	2.38499		2,475.810	4.73	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,928.11000		1.92811	2,016.02000	2.01602		1,928.110	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,804.31000		1.80431	1,730.85000	1.73085		1,804.310	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,942.82000		1.94282	2,031.11000	2.03111		1,942.820	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,791.32000		1.79132	1,718.24000	1.71824		1,791.320	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,957.58000		1.95758	2,046.26000	2.04626		1,957.580	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,778.40000		1.77840	1,705.71000	1.70571		1,778.400	4.79	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			8.97384		97.78688	8.88871	98.58696				0.00	0	1,650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 07/11/2013	Bond Future	9.41	Call	3,935.71000		3.93571		4,735.79000	4.73579	3,935.710		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	4,022.85000		4.02285		4,822.93000	4.82293	4,022.850		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	4,109.85000		4.10985		4,909.93000	4.90993	4,109.850		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			9.06693		94.81585		8.97915	95.62638			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,714.84000		2.71484		3,525.37000	3.52537	2,714.840		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	2,802.27000		2.80227		3,612.80000	3.61280	2,802.270		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	2,889.56000		2.88956		3,700.09000	3.70009	2,889.560		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			9.16066		96.10224		9.07012	96.92396			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,856.54000		1.85654		2,678.26000	2.67826	1,856.540		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	1,943.74000		1.94374		2,765.46000	2.76546	1,943.740		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,030.80000		2.03080		2,852.52000	2.85252	2,030.800		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			7.04915		107.15507		6.98870	107.41732		7.56	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	116.94000		0.11694		152.06000	0.15206	116.940	7.44	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,469.84000		3.46984		3,242.71000	3.24271	3,469.840	7.44	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	121.39000		0.12139		157.51000	0.15751	121.390	7.44	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,429.27000		3.42927		3,203.14000	3.20314	3,429.270	7.44	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	125.97000		0.12597		163.11000	0.16311	125.970	7.44	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,388.85000		3.38885		3,163.74000	3.16374	3,388.850	7.44	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	926.88000		0.92688		1,069.79000	1.06979	926.880	7.56	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,140.05000		1.14005		1,020.71000	1.02071	1,140.050	7.56	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.15764		104.53386		7.09338	104.79955		7.49	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	661.51000		0.66151		736.08000	0.73608	661.510	7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,890.63000		3.89063		3,699.51000	3.69951	3,890.630	7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	672.06000		0.67206		747.47000	0.74747	672.060	7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,858.33000		3.85833		3,668.05000	3.66805	3,858.330	7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	682.73000		0.68273		758.98000	0.75898	682.730	7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,826.17000		3.82617		3,636.73000	3.63673	3,826.170	7.36	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.26846		105.95195		7.19992	106.22134		7.05	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	632.14000		0.63214		692.67000	0.69267	632.140	6.91	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,594.06000		5.59406		5,385.20000	5.38520	5,594.060	6.91	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	640.03000		0.64003		701.13000	0.70113	640.030	6.91	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,560.40000		5.56040		5,352.11000	5.35211	5,560.400	6.91	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,526.82000		5.52682		5,319.11000	5.31911	5,526.820	6.91	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	647.99000		0.64799		709.67000	0.70967	647.990	6.91	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.37937		103.39937		7.30608	103.67263		6.88	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,722.64000		2.72264		2,872.93000	2.87293	2,722.640	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,497.25000		2.49725		2,374.28000	2.37428	2,497.250	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,742.04000		2.74204		2,892.94000	2.89294	2,742.040	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,479.54000		2.47954		2,357.18000	2.35718	2,479.540	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,761.51000		2.76151		2,913.03000	2.91303	2,761.510	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,461.91000		2.46191		2,340.17000	2.34017	2,461.910	6.87	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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			7.31717		102.02039		7.25181	102.34058		9.37	24,280,852.82	238	21,305.00
R207	On 07/11/2013	Bond Future	6.69	Call	242.19000		0.24219		307.22000	0.30722	242.190	9.25	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,367.14000		3.36714		3,111.98000	3.11198	3,367.140	9.25	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	250.02000		0.25002		316.57000	0.31657	250.020	9.25	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,324.21000		3.32421		3,070.57000	3.07057	3,324.210	9.25	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	258.05000		0.25805		326.13000	0.32613	258.050	9.25	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,281.52000		3.28152		3,029.41000	3.02941	3,281.520	9.25	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.42140		99.72256		7.35255	100.04697		9.29	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	804.00000		0.80400		897.03000	0.89703	804.000	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,563.17000		4.56317		4,331.79000	4.33179	4,563.170	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	816.17000		0.81617		910.19000	0.91019	816.170	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,526.14000		4.52614		4,295.75000	4.29575	4,526.140	9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	828.47000		0.82847		923.49000	0.92349	828.470	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,489.28000		4.48928		4,259.89000	4.25989	4,489.280	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.52973		101.07544		7.45704	101.40437		8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	730.95000		0.73095		802.58000	0.80258	730.950	8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,013.64000		7.01364		6,756.34000	6.75634	7,013.640	8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,973.73000		6.97373		6,717.07000	6.71707	6,973.730	8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	739.70000		0.73970		811.97000	0.81197	739.700	8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	748.52000		0.74852		821.45000	0.82145	748.520	8.79	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,933.91000		6.93391		6,677.91000	6.67791	6,933.910	8.79	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.63799		98.84594		7.56109	99.17956		8.82	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,310.87000		3.31087		3,494.70000	3.49470	3,310.870	8.81	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,086.01000		3.08601		2,936.22000	2.93622	3,086.010	8.81	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,333.00000		3.33300		3,517.54000	3.51754	3,333.000	8.81	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,064.98000		3.06498		2,915.90000	2.91590	3,064.980	8.81	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,355.22000		3.35522		3,540.47000	3.54047	3,355.220	8.81	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,044.06000		3.04406		2,895.69000	2.89569	3,044.060	8.81	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.44977		96.86732		7.37434	97.28066		10.50	0.00	0	10,364.00
R208	On 07/11/2013	Bond Future	6.79	Call	207.59000		0.20759		278.50000	0.27850	207.590	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,898.28000		3.89828		3,555.85000	3.55585	3,898.280	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	214.96000		0.21496		287.72000	0.28772	214.960	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,848.42000		3.84842		3,507.84000	3.50784	3,848.420	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	222.53000		0.22253		297.18000	0.29718	222.530	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,798.81000		3.79881		3,460.12000	3.46012	3,798.810	10.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,431.67000		1.43167		1,682.41000	1.68241	1,431.670	10.50	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,157.62000		1.15762		995.02000	0.99502	1,157.620	10.50	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.54656		98.14087		7.46766	98.55965		10.28	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	815.51000		0.81551		929.08000	0.92908	815.510	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,204.53000		5.20453		4,899.32000	4.89932	5,204.530	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	828.45000		0.82845		943.31000	0.94331	828.450	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,161.56000		5.16156		4,857.64000	4.85764	5,161.560	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	841.54000		0.84154		957.69000	0.95769	841.540	10.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,118.78000		5.11878		4,816.15000	4.81615	5,118.780	10.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.64199	96.07554		7.55936	96.50005		10.14	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	709.42000	0.70942	794.89000	0.79489	709.420	709.420	9.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,955.53000	7.95553	7,616.49000	7.61649	7,955.530	7,955.530	9.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	718.59000	0.71859	804.90000	0.80490	718.590	718.590	9.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,908.69000	7.90869	7,570.49000	7.57049	7,908.690	7,908.690	9.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,861.97000	7.86197	7,524.61000	7.52461	7,861.970	7,861.970	9.94	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	727.86000	0.72786	815.01000	0.81501	727.860	727.860	9.94	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.73595	97.41679	7.64931	97.84734			9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,633.58000	3.63358	3,871.63000	3.87163	3,633.580	3,633.580	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,366.19000	3.36619	3,173.69000	3.17369	3,366.190	3,366.190	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,659.46000	3.65946	3,898.47000	3.89847	3,659.460	3,659.460	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,342.70000	3.34270	3,151.16000	3.15116	3,342.700	3,342.700	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,685.43000	3.68543	3,925.40000	3.92540	3,685.430	3,685.430	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,319.34000	3.31934	3,128.76000	3.12876	3,319.340	3,319.340	9.79	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			8.80040	75.96235	8.71527	76.63106			21.81	0.00	0	19,766.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,575.03000	1.57503	1,904.30000	1.90430	1,575.030	1,575.030	21.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,762.73000	2.76273	2,423.29000	2.42329	2,762.730	2,762.730	21.77	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,067.03000	2.06703	2,451.58000	2.45158	2,067.030	2,067.030	21.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,148.23000	2.14823	1,864.07000	1.86407	2,148.230	2,148.230	21.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,105.32000	2.10532	2,493.73000	2.49373	2,105.320	2,105.320	21.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,108.44000	2.10844	1,828.14000	1.82814	2,108.440	2,108.440	21.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,144.00000	2.14400	2,536.27000	2.53627	2,144.000	2,144.000	21.85	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,069.16000	2.06916	1,792.72000	1.79272	2,069.160	2,069.160	21.85	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,199.77000	4.19977	4,736.68000	4.73668	4,199.770	4,199.770	22.12	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	816.32000	0.81632	684.52000	0.68452	816.320	816.320	22.12	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,026.81000	5.02681	5,598.95000	5.59895	5,026.810	5,026.810	22.22	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	567.64000	0.56764	471.07000	0.47107	567.640	567.640	22.22	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,602.00000	5.60200	6,193.47000	6.19347	5,602.000	5,602.000	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	439.80000	0.43980	362.56000	0.36256	439.800	439.800	22.28	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,791.03000	6.79103	7,412.20000	7.41220	6,791.030	6,791.030	22.40	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	255.71000	0.25571	208.17000	0.20817	255.710	255.710	22.40	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.88505	76.96105	8.79745	77.63858			21.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,715.15000	2.71515	3,020.90000	3.02090	2,715.150	2,715.150	21.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,440.06000	5.44006	5,068.28000	5.06828	5,440.060	5,440.060	21.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,745.60000	2.74560	3,053.52000	3.05352	2,745.600	2,745.600	21.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,389.38000	5.38938	5,019.77000	5.01977	5,389.380	5,389.380	21.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,776.41000	2.77641	3,086.53000	3.08653	2,776.410	2,776.410	21.25	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,339.20000	5.33920	4,971.79000	4.97179	5,339.200	5,339.200	21.25	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.96786	74.85998	8.87770	75.54685			21.47	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,787.94000	1.78794	1,983.42000	1.98342	1,787.940	1,787.940	21.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,140.02000	11.14002	10,648.63000	10.64863	11,140.020	11,140.020	21.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,807.18000	1.80718	2,004.20000	2.00420	1,807.180	1,807.180	21.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,068.60000	11.06860	10,578.75000	10.57875	11,068.600	11,068.600	21.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,826.57000	1.82657	2,025.12000	2.02512	1,826.570	1,826.570	21.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,997.47000	10.99747	10,509.15000	10.50915	10,997.470	10,997.470	21.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.04859	75.90520	8.95583	76.60164			21.09	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,854.39000	5.85439	6,244.38000	6.24438	5,854.390	5,854.390	21.12	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,918.46000	5.91846	5,612.01000	5.61201	5,918.460	5,918.460	21.12	0.00	0	0.00

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 07/08/2014	Bond Future	9.05	Call	5,890.68000		5.89068		6,282.06000	6.28206	5,890.680	21.12	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,880.17000		5.88017		5,575.11000	5.57511	5,880.170	21.12	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,927.06000		5.92706		6,319.84000	6.31984	5,927.060	21.13	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,842.09000		5.84209		5,538.43000	5.53843	5,842.090	21.13	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			157.99498		157.99498		157.79742	157.79742			0.00	0	1,449.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	1,995.02000		1.99502		2,192.58000	2.19258	1,995.020		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,005.02000		2.00502		2,202.58000	2.20258	2,005.020		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,015.02000		2.01502		2,212.58000	2.21258	2,015.020		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.32539		128.32539		128.03968	128.03968			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,664.61000		1.66461		1,950.32000	1.95032	1,664.610		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,674.61000		1.67461		1,960.32000	1.96032	1,674.610		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,684.61000		1.68461		1,970.32000	1.97032	1,684.610		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.72213		130.72213		131.10972	131.10972			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,267.87000		2.26787		1,880.28000	1.88028	2,267.870		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,277.87000		2.27787		1,890.28000	1.89028	2,277.870		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,287.87000		2.28787		1,900.28000	1.90028	2,287.870		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			8.62327		86.93940		8.54826	87.53914		19.20	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,986.07000		1.98607		2,323.21000	2.32321	1,986.070	19.14	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,251.33000		2.25133		1,988.73000	1.98873	2,251.330	19.14	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,024.12000		2.02412		2,364.82000	2.36482	2,024.120	19.14	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,209.52000		2.20952		1,950.48000	1.95048	2,209.520	19.14	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,062.60000		2.06260		2,406.83000	2.40683	2,062.600	19.14	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,168.26000		2.16826		1,912.75000	1.91275	2,168.260	19.14	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.71506		88.08247		8.63772	88.69002		19.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,606.25000		2.60625		2,866.41000	2.86641	2,606.250	19.29	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,024.53000		6.02453		5,677.14000	5.67714	6,024.530	19.29	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,635.96000		2.63596		2,898.02000	2.89802	2,635.960	19.30	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,971.56000		5.97156		5,626.07000	5.62607	5,971.560	19.30	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,665.87000		2.66587		2,929.85000	2.92985	2,665.870	19.30	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,918.90000		5.91890		5,575.33000	5.57533	5,918.900	19.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future			8.80130		85.73884		8.72159	86.35483		19.29	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,811.32000		1.81132	1,984.06000	1.98406	1,811.320		18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,464.65000		11.46465	11,021.40000	11.02140	11,464.650		18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,394.04000		11.39404	10,952.12000	10.95212	11,394.040		18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,830.41000		1.83041	2,004.48000	2.00448	1,830.410		18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,849.64000		1.84964	2,025.05000	2.02505	1,849.640		18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,323.69000		11.32369	10,883.11000	10.88311	11,323.690		18.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.88663		86.93581	8.80446	87.56040			19.01	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,889.25000		5.88925	6,232.39000	6.23239	5,889.250		18.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,242.87000		6.24287	5,961.42000	5.96142	6,242.870		18.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,924.94000		5.92494	6,269.31000	6.26931	5,924.940		18.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,202.55000		6.20255	5,922.33000	5.92233	6,202.550		18.96	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,960.74000		5.96074	6,306.35000	6.30635	5,960.740		18.97	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,162.43000		6.16243	5,883.45000	5.88345	6,162.430		18.97	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			8.96675		76.29312	8.88161	76.97982			22.63	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	76.82000		0.07682	113.23000	0.11323	76.820		22.18	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,575.94000		10.57594	9,925.65000	9.92565	10,575.940		22.18	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	79.99000		0.07999	117.61000	0.11761	79.990		22.18	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,479.96000		10.47996	9,830.88000	9.83088	10,479.960		22.18	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	83.26000		0.08326	122.13000	0.12213	83.260		22.18	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,384.28000		10.38428	9,736.45000	9.73645	10,384.280		22.18	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.05472		77.29619	8.96702	77.99191			23.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,969.70000		3.96970	4,348.70000	4.34870	3,969.700		23.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,482.08000		4.48208	4,165.36000	4.16536	4,482.080		23.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,006.64000		4.00664	4,387.70000	4.38770	4,006.640		23.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,439.46000		4.43946	4,124.80000	4.12480	4,439.460		23.06	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,044.29000		4.04429	4,427.42000	4.42742	4,044.290		23.07	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,397.70000		4.39770	4,085.11000	4.08511	4,397.700		23.07	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.02262		98.86624	8.92732	99.85462				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	13,654.92000		13.65492	12,666.54000	12.66654	13,654.920			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	13,525.59000		13.52559	12,537.21000	12.53721	13,525.590			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	13,396.52000		13.39652	12,408.14000	12.40814	13,396.520			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.11280		100.16612	9.01450	101.16746				0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	770.73000	0.77073	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	230.61000		0.23061	0.00000	0.00000	230.610			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	872.00000	0.87200	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	129.34000		0.12934	0.00000	0.00000	129.340			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	973.08000	0.97308	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	28.26000		0.02826	0.00000	0.00000	28.260			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,032.66000		20,032.66000	19,981.85000	19,981.85000				0.00	0	0.00

Total for Derivatives : **416,595,981.95** **16,759** **2 085 720.00**

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
i-Bonds													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00413			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.78000	108.33381		6.78000	108.31418			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17871			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.13500	105.23131		8.13500	105.20813			716,579,610,000.00	88,086,000	40,043,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.73135			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.84690			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.00000	100.20106		9.00000	100.17709			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.13000	101.49451		7.13000	101.47487			1,775,370,000.00	249,000	5,449,000.00
AB07	On 07/03/2014	Spot Bond		6.39000	101.65921		6.39000	101.64189			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.17028			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.46000	109.81148		8.46000	109.78675			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.87000	133.66848		0.87000	133.61923			0.00	0	230,000.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.87799		2.28000	262.47088			0.00	0	280,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.71777			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59499			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85155			0.00	0	480,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.28902			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.30205			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.31060			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.39000	106.13948		7.39000	106.11820			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.21197			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.99000	102.48150		6.99000	102.46205			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84983			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03339			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.83984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.88835			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.87790			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.15496			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.21579			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.17379			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19824			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71382			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72333			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.32000	132.28904		5.32000	132.22462			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	123.63311		2.95000	123.58053			0.00	0	3,700,000.00
ABLI04	On 11/10/2016	Spot Bond		2.82000	114.83079		2.82000	114.78245			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.47000	98.60552		4.47000	98.55972			3,763,740,000.00	842,000	421,000.00
ABLI06	On 19/07/2020	Spot Bond		5.80000	105.26545		5.80000	101.13452			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.76000	114.56083		10.76000	114.52820			1,915,280,000.00	178,000	89,000.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.66775			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.03201			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.03706			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.04116			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.12000	109.83986		4.12000	109.78980			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	39.00145		100.00000	38.90593			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.02000	163.77386		2.02000	163.70844			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.54173		2.76000	153.47735			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.05000	165.82864		2.05000	165.76228			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.24000	162.14338		2.24000	162.07765			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.75625	72.41537		7.75625	72.39055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond		7.75625	72.41537		7.75625	72.39055			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.49000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19004			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.63000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.48000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.04000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.21000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.81000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56271			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.81608			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.39000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.53000	105.04247		6.53000	105.02403			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.58000			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	88.64000			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
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10260			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.92000	112.49688		6.92000	112.47574			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51235			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.96000			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		2.71000	93.46835		2.71000	99.41740			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.24576		2.75000	143.56309			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.84000	110.43804		2.84000	187.53735			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	9.17000	91.69670	9.17000	91.86948			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	104.54061			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	9.38000	110.38842	9.38000	111.33897			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	9.32500	111.65218	9.32500	111.77664			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.51000	90.47081	8.51000	90.45010			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
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	9.42000	109.73943	9.42000	111.02225			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	8.06000	107.15380	8.06000	107.13042			1,096,160,000.00	136,000	536,000.00
ABS5		On 01/05/2015	Spot Bond	6.73000	105.82067	6.73000	105.80164			0.00	0	5,730,000.00
ABS6		On 01/06/2020	Spot Bond	8.54500	101.05730	8.54500	101.03419			10,194,185,000.00	1,193,000	1,085,000.00
ABS7		On 11/09/2026	Spot Bond	9.58000	94.83239	9.58000	94.80787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	7.38000	104.82455	7.38000	104.80357				125,460,000,000.00	17,000,000	34,000,000.00
ABS11	On 11/06/2014	Spot Bond	1.57000	128.19144	1.57000	128.14182				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.09000	132.89467	2.09000	266.51663				0.00	0	140,000.00
ABS13	On 31/01/2017	Spot Bond	0.81000	122.49656	0.81000	125.18281				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.95000	123.22672	1.95000	125.65205				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	29.63466	100.00000	29.56287				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.08000	104.82899	11.08000	104.79776				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.09937				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.33045	100.00000	2.32474				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.12915				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.55097				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	13.89054	100.00000	13.85652				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.06958				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.04050	11.00000	59.02362				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.88995	100.00000	8.86817				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.81571				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.01634				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	100.27397				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30296				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.26102				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.26977				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35996			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35996			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36844			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25405			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36844			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35150			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.92304			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24907			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.24538			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13416			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.24538			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26457			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.27310			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.27658			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.26959			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22782			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25405			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.00000	105.09975		9.00000	105.07406			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23316			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.26500	102.10163		7.26500	102.08179			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.19280			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.39801			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.14054			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	101.25132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.27604			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.03598			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.04062			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.26097			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81331			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81331			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.25132			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70015			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25220			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25010			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.38383			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60443			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.38388			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.92760			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.08450			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34475			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.87119			0.00	5,518,000	5,518,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.13834			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.26204			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21978			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21591			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25662			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.94282			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22859			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23422			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25592			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24363			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22964			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23351			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.38659	10.23000	100.35894				0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23721			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23140			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32428			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.65733			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21805			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.07500	105.98800	9.07500	105.96230				0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25480			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.62166	1.75000	108.70101				0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23316			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23368			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24852			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25716			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23988			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25543			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.24679			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26578			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.59753			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25889			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.25543			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24860			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26334			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26788			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23125			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.23652			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.26902			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.26510			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28473			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25025			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28198			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28301			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28473			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.62006			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.27095			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.27095			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.53604			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.34478			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23296			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23053			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.13763			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.74122			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23711			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23815			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.24852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23330			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	100.00000	7.83961		100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19215			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29930			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.33857			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.16138		100.00000	6.14646			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75720			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84395			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90169			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40915			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.56687			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.77707			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.36617			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.69500	100.46792		7.69500	100.44637			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.80856			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.13303			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.04500	102.76513		8.04500	102.74274			2,687,030,000.00	334,000	567,000.00
AIR02	On 30/04/2023	Spot Bond	9.02000	121.80933		9.02000	121.77997			0.00	0	500,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.47071		100.00000	46.35813			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.00000	109.23185		7.00000	109.21108			0.00	0	9,540,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	46.62288		100.00000	46.50993			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.55809		100.00000	16.52145			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000	150.88634		3.00000	150.82210			0.00	0	20,000.00
AIRL02	On 18/02/2014	Spot Bond	4.82000	100.92413		4.82000	127.38484			0.00	0	380,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.34455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.36690			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.38272			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36142			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.10061			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.54500	105.09369		8.54500	105.06954			3,230,010,000.00	378,000	189,000.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37839			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.28548			0.00	0	250,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	81.70393		100.00000	81.52435			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.10330			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.10500	108.41495		7.10500	108.39415			642,441,205,000.00	90,421,000	30,461,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.01990			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01801			0.00	2,600,000	1,300,000.00
BAW7		On 02/10/2014	Spot Bond	6.97000	101.71038		6.97000	101.69123			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.51000	104.81161		8.51000	104.78761			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.08179			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.91048	103.35315		10.91048	102.20780			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.86509	101.08581		10.86509	100.73802			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.92032	100.95163		10.92032	100.65141			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03858			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.95773	100.91113		10.95773	100.55612			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.80386	100.04758		11.80386	100.01525			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.04065			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.04065			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.04071			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.16048	99.81372		11.16048	99.89099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond		11.08414	102.06087		11.08414	100.62041			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.86509	101.08581		10.86509	100.73802			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.02267	101.30925		11.02267	100.79844			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.22384	94.83106		10.22384	100.31934			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.03616			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07697			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07697			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.07265			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		10.54724	99.99898		10.54724	100.01709			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.28500	99.53075		11.28500	99.50066			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	68.55587		10.22500	96.94694			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
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02851			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.36589		12.22500	100.07481			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.07579			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.94500	63.94539		10.94500	99.79301			21,890,000,000.00	2,000,000	2,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07343			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07539			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07539			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	100.07249			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.05484			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.07557			0.00	107,000,000	107,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.04819				0.00	16,000,000	16,000,000.00
BAYA41	On 30/09/2018	Spot Bond	100.00000	10.79922	100.00000	10.75172				500,000,000,000.00	5,000,000	5,000,000.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.07557				0.00	13,000,000	13,000,000.00
BAYB02	On 31/03/2016	Spot Bond	13.91048	103.27484	13.91048	102.19265				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.17559	100.62910	15.17559	100.58837				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.06136	100.58493	14.06136	100.39670				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.10074				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.10074				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.10074				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.10460				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.57628	100.00000	10.55621				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.87221	100.00000	18.82650				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.17583	100.00000	17.13423				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.60237	100.00000	10.57668				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.60237	100.00000	10.57668				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.81876	100.00000	12.78771				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.10724	100.00000	11.08033				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	73.33493	100.00000	73.19580				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.21848				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.04084				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.04287				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000	105.36523	1.99000	169.80704				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond		7.94000	97.61126		7.94000	144.47178			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.94000	98.91774		7.94000	144.75557			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.32500	102.03334		8.32500	102.01060			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.25843			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86944			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	101.08468			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.46965			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.23977			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	58.79116		100.00000	58.64874			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.63500	98.21001		7.63500	98.18969			45,810,000,000.00	6,000,000	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.32442			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32622			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35612			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45577			0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55539			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.83399			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.12470			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18670			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21326			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.22211			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32833			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46988			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.45197		100.00000	6.43634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.45197	100.00000	6.43634				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.29328				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.31859				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.32549				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.11000		102.49328	8.11000	102.47077				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.34618				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.38281				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.75975	100.00000	5.74565				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.75975	100.00000	5.74565				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.21500		104.82064	6.21500	104.80320				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.23498				0.00	0	250,000.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.73909				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.15643				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.67546				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.67179				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.79425				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.66679				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.70507				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.77456				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06295				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.53721				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.25416				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.05798	100.00000	13.02635				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.79000		111.81756	6.79000	111.79727				611,100,000.00	90,000	590,000.00
CBL08	On 02/11/2016	Spot Bond	9.16000		118.91485	9.16000	118.88591				1,502,240,000.00	164,000	364,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.85199			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.91337			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.86000	108.06739		8.86000	108.04194			1,612,520,000.00	182,000	7,182,000.00
CBL12	On 06/09/2018	Spot Bond	10.85500	102.59401		10.85500	102.56406			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.66035			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.10500	103.72714		11.10500	103.69668			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.12019			0.00	0	275,000.00
CBL16	On 18/05/2017	Spot Bond	9.05000	104.72834		9.05000	104.70316			1,782,850,000.00	197,000	597,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.07804			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.54500	99.20403		11.54500	99.17378			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17704			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.44604			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05550			0.00	20,000,000	10,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.83500	97.10887		9.83500	97.08354			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.77000	120.81863		9.77000	120.78715			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.62000	116.72716		9.62000	116.69720			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.02000	115.65783		9.02000	115.62965			548,019,120,000.00	60,756,000	32,478,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.68321			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.41000	101.54543		11.41000	101.51431			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13071			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.15713			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.62961			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.02678			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.73374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50828			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49167			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.57942			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32442			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.46435			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.46435			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05648			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26105			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	66.98474	100.00000	66.82247				0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70458			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42404			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.57878	10.11000	102.55129				0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42404			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93015			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	105.34391			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.31334	2.76000	112.40057				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	109.38394	3.14000	112.28019				0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.76219	8.25000	100.73970				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	100.42404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.42404			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.25766		3.10000	111.88881			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.21069		2.40000	111.84615			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.37756			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.35596			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.81759			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.81492			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.98000		105.38254		7.98000	105.36001			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.86242			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.86458			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39601			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.40596			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.03000		105.56970		8.03000	105.54700			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.03000		105.56970		8.03000	105.54700			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.08000		104.40854		8.08000	104.38595			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.26805			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.29812			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.37928			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.37928			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		61.30145		100.17539	61.15108			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45834			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.90998			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.27222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.69001			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.73838			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.02329	9.35000	100.99822			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.02329	9.35000	100.99822			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.68994			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.69200			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.16981			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29832			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14625			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12348			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12348			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12348			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12348			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12348			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12689			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13239			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13239			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13239			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13239			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13239			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13333			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.87500	103.51444	8.87500	103.48961			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31588			0.00	5,000,000	10,000,000.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28210			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28210			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.22871			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30833			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08010			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36064			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24506			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24333			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24884			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77034			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.84472			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.84453			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24814			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.51804			0.00	10,000,000	25,000,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45999			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17926			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.10553			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.23642			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27613			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27613			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27613			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27613			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.99617			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.65552			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15404			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15216			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02327			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15216			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85156			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28800			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02331			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02331			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06478			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.88382			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.02871			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.60756			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.48742			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.72345			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.30959			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.41992			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.06617			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.45000	97.18237		10.45000	98.39297			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.97000	95.03184		10.97000	95.10530			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06161			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.28886			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.03925			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38609			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.38472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.87046	8.80500	103.72025				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25025				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40152				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	110.36523				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.26302				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.26819				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.28817				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27095				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38732				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38732				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38732				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.30310				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.16838				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.24542				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06161				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.78202				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.90968				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.62080				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31942				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.33858				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06200				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39108				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.72627	7.01000	37.34030				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	144.92547				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.32500	102.03334		8.32500	130.00640			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.94000	32.86386		7.94000	144.47178			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.94000	33.25834		7.94000	144.75557			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.69821			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.57593			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.86378			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.86378			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.27152			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25195			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25585			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25543			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.38609			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.22984			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.53000	109.23517		8.53000	105.73297			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.51000	104.81051		8.51000	104.78664			120,365,440,000.00	14,144,000	7,072,000.00
COJ05	On 05/06/2023	Spot Bond		9.74500	119.18646		9.74500	119.15548			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.98000	109.00507		7.98000	108.98177			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.33500	107.96966		9.33500	107.94244			3,547,300,000.00	380,000	190,000.00
COT01	On 03/04/2023	Spot Bond		9.76000	96.05872		9.76000	96.03358			11,028,800,000.00	1,130,000	565,000.00
COT02	On 03/04/2028	Spot Bond		10.67000	96.59843		10.67000	96.57085			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.67000	94.22778		10.67000	94.20103			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.64680			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.67970			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57313			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.05929			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11148			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.19500	91.78651		12.19500	94.52009			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.40511		100.00000	11.36911			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.08025			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.78500	98.17341		7.78500	96.95402			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95836			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.17003			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.48986			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.76000	124.52608		6.76000	124.50347			540,800,000.00	80,000	40,000.00
DV22	On 07/02/2020	Spot Bond		7.97500	108.70167		7.97500	108.67857			506,914,925,000.00	63,563,000	57,472,000.00
DV23	On 27/02/2023	Spot Bond		8.43000	111.06737		8.43000	111.04244			1,056,751,080,000.00	125,356,000	110,675,000.00
E170	On 01/08/2020	Spot Bond		7.63000	133.10704		7.63000	133.07997			0.00	0	18,138,900.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.90233			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.75344			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.81646			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.85807			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.46133			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82079		0.10000	130.72838			8,000,000,000.00	80,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.17000	114.47228		2.18000	114.28803			141,775,617,620.00	65,334,386	59,834,386.00
EL29	On 19/11/2029	Spot Bond		2.23000	101.25032		2.23000	101.20934			0.00	0	54,500,000.00
EL30	On 29/07/2030	Spot Bond		2.27000	102.55096		2.27000	100.93603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.23500	108.51651		9.23500	108.48990			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.08500	109.36963		9.08500	109.34279			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000	106.31339		9.72000	106.28598			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31000	94.86158		10.31000	98.14576			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80703			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.91314			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.61481			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67050			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32312			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.17061		100.00000	54.03794			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	88.46154		100.00000	88.24940			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	92.35714		100.00000	92.13022			200,000,000,000.00	2,000,000	2,000,000.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	86.39862		100.00000	86.19999			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	82.32388		100.00000	82.14834			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.88502		3.00000	128.83021			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94000	106.35711		10.94000	106.32633			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.96401			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50949			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.87990			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.46500	83.83507		9.46500	96.93966			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94168			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.86224			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.84133			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.93213					0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.79496					0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.81949					0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.77464					0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.81103					0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.76735					0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.79769					0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.42000	103.08395	6.42000	103.06606					0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.25500	111.82035	7.25500	111.79858				2,199,527,370,000.00	303,174,000	158,293,538.00	
ES23	On 25/01/2023	Spot Bond	8.05500	114.47389	8.05500	114.44933				197,701,920,000.00	24,544,000	234,272,000.00	
ES26	On 02/04/2026	Spot Bond	8.54500	94.76792	8.54500	94.74614				261,383,005,000.00	30,589,000	45,173,000.00	
ES33	On 15/09/2033	Spot Bond	9.39500	83.44642	9.30000	84.16684				8,407,435,180,000.00	894,884,000	975,581,000.00	
ES42	On 25/04/2042	Spot Bond	9.56500	92.76193	9.56500	93.36644				1,626,050,000,000.00	170,000,000	85,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.70765					0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42728					0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.12857					0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.91262					0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.59200					0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33456					0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.93050	100.00000	11.90160					0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.61016	100.00000	11.58203					0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.87853					0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.91771					0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.99590					0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.07392					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03		On 15/09/2014	Spot Bond	6.88000	102.37825		6.88000	102.35913			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	8.94500	100.59346		8.94500	100.56941			966,060,000.00	108,000	54,000.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36907			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36900			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.37577			0.00	0	580,000.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.69457			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.74500	108.31576		10.74500	108.28480			3,803,730,000.00	354,000	177,000.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.61473			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.05000	123.94171		2.05000	124.72327			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.12000	132.57375		2.12000	265.87281			0.00	0	770,000.00
FRBI25		On 31/01/2025	Spot Bond	100.00000	2.05872		100.00000	2.04706			53,900,000,000,000.00	539,000,000	531,000,000.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	98.48130		2.73000	143.90736			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.73000	112.23145		2.73000	190.58334			0.00	0	7,750,000.00
FRBN04		On 15/09/2015	Spot Bond	7.19000	111.97686		7.19000	111.95501			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.06900	57.38907		8.06900	56.70463			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49800	36.63877		9.49800	35.74956			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.40125		9.73000	34.49217			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.27823			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.12576			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	101.09296			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09296			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.75853			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30659			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44371			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26111			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28981			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	100.29002		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.29002		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43685			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28473			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34985			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37882			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26993			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.13141			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41919			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27957			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.23303		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33140			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39649			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29917			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31976			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37643			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34882			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39308			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41750			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36350			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32489			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31873			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40191			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39682			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38290			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40259			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34029			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.19681		100.09221	12.16691			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25094			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	100.30491			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34479			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00062			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40993			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28272			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	100.28625			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25861			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26406			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35497			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36200			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34554			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25889			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.86818		13.22500	50.85000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24230			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24265			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37300			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25509			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.66500	87.45869		3.66500	90.44326			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26751			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26751			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.89015			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06161			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.45573			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98427			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25025			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.24368			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.31400			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.29058			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.80151			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.69584			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.46877			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.33790			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.56518			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28372			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28204			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.51912			0.00	10,026,624	5,013,312.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.63140			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.23839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33224			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.29000	119.72039		3.29000	113.83286			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28760			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29075			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.27000	109.69030		3.27000	113.99967			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.15000	98.90644		1.15000	118.85153			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.29000	106.72433		3.29000	113.83286			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.13000	104.34932		2.13000	120.03947			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.20000	103.33235		2.20000	123.45444			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51567			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.79373			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49031			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49944			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24702			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28554			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	100.33719			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32395			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27199			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.45377			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27165			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	8.11794		100.00000	8.09805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		9.62339	100.00000	9.59302				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.27000		138.32820	4.27000	138.26440				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.87771				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.80093				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.93396				0.00	800,000	75,300,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.20532				0.00	3,000,000	178,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.73105				0.00	30,000,000	47,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.12031				0.00	0	150,150,000.00
FRJ20	On 20/09/2020	Spot Bond	100.00000		6.55343	100.00000	6.52030				0.00	0	201,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.63000		127.25945	2.63000	255.21164				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.13000		132.46699	2.13000	265.65864				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000		125.04721	2.85000	250.77361				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.42000		102.95812	2.42000	121.35411				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.24223				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.95000		121.85842	1.95000	121.81002				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.51120				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.92786				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	101.12172				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.18457				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.91000		90.71171	2.91000	90.67334				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.31068	104.97509	13.27664				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.29664	101.07593	17.25387				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.65823	100.44759	9.63449				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.31712				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.76428	100.76967	15.72541				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.00822			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.56000	99.70426		2.56000	99.66299			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	100.30196			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.04167			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.38000	96.59949		2.38000	102.74873			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.17853			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.41000	96.31001		2.41000	102.44074			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.76265			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.33000	130.33864		2.33000	331.21740			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.13906			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10272			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.03434			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.98091			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.70370			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.61679			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.85137			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.82000	103.10521		5.82000	103.08887			0.00	0	13,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.14000	104.03339		6.14000	104.01602			12,894,000,000.00	2,100,000	3,220,000.00
FRX16	On 15/09/2016	Spot Bond		7.13000	102.68989		7.13000	102.67002			0.00	0	100,000,000.00
FRX17	On 15/09/2017	Spot Bond		7.57000	103.56180		7.57000	103.54055			0.00	0	30,000,000.00
FRX18	On 14/04/2018	Spot Bond		7.72500	115.39225		7.72500	115.36836			0.00	0	5,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.27000	106.90556		8.27000	106.88201			4,788,330,000.00	579,000	889,000.00
FRX20	On 01/10/2020	Spot Bond		8.75000	104.42756		8.75000	104.37944			983,500,000,000.00	112,400,000	251,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.11000	92.24422		9.11000	92.22152			0.00	0	330,000,000.00
FRX24	On 10/12/2024	Spot Bond		9.32000	113.18209		9.32000	113.15392			9,320,000,000.00	1,000,000	15,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.11000	96.16774		10.11000	96.14197			11,121,000,000.00	1,100,000	400,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.27000	82.61312		10.27000	82.59052			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.19759			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20843			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.21725			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22076			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22950			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.24353			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.25404			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.29950			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.04437			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87430			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.86000	101.67747		8.86000	101.65339			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	100.95452			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.63588			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.81057			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.59200			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.50612			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.37861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.79707			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.19514			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.22370			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.27887			0.00	1,200,000	300,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34734			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44241			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	100.44111			0.00	0	70,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.78253			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.45266			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.49757			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.81518			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.40063			0.00	26,000,000	13,000,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.09460			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19525			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37548			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.36416			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.11964			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04068			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.90877			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	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	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
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.42194			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.56840		103.51481		7.56840	100.61686			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49459			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.92156		103.57812		7.92156	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58797			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.37238		103.66425		8.37238	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.70209			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49545			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.66044			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.72591			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.77000		112.03571		7.77000	112.01250			487,256,700,000.00	62,710,000	33,543,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.94913		1.90000	270.63817			501,600,000,000.00	264,000,000	0.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.11836		1.88000	271.07649			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.25500		101.56417		9.25500	101.53921			241,731,345,000.00	26,119,000	13,260,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25000		101.61000		9.25000	101.58504			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		30.70484		100.00000	30.56833			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.93702		100.00000	8.89729			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.79000		109.06519		1.77000	109.24241			400,423,000,000.00	223,700,000	1,061,945,000.00
I2038	On 31/01/2038	Spot Bond	2.34000		105.06194		2.31000	105.60455			330,969,600,000.00	141,440,000	497,176,548.00
I2046	On 31/03/2046	Spot Bond	2.44000		101.66410		2.44000	101.62231			0.00	0	408,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond		2.40000	109.61039		2.40000	109.56554			160,800,000,000.00	67,000,000	91,960,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.08000	105.02031		7.08000	105.00012			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58141			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45996			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.39090			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63935			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.79000	101.32153		6.79000	101.30324			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.58000	104.72963		7.58000	104.70812			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.21000	107.03697		8.21000	107.01318			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.72000	104.74964		6.72000	104.73072			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.25643			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77049			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.12000	110.18314		4.12000	110.13298			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.40000	103.25660		7.40000	103.23622			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99340			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.05766			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.97000	105.43266		0.97000	124.54571			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.02000	106.05112		2.02000	125.00108			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01615			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.86121			0.00	400,000	300,000.00
IBL39	On 02/04/2018	Spot Bond		7.88000	103.34303		7.88000	103.32108			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45484			0.00	0	250,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.09582			0.00	0	480,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.83859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.37500	100.71681		8.37500	100.69423			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.86000	93.94756		8.86000	93.92543			2,206,140,000.00	249,000	470,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51756			0.00	400,000	100,000.00
IBL49	On 02/04/2018	Spot Bond	7.96000	85.30120		7.96000	97.69529			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.91000	108.61837		8.91000	102.46792			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07064			0.00	400,000	100,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.10558			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.34000	105.90875		7.34000	101.02008			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.15500	106.69658		8.15500	101.21548			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00244		100.00000	0.00244			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.29275		5.00000	102.27895			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.29275		5.00000	102.27895			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.87611		5.00000	100.86257			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.29275		5.00000	102.27895			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.21906		4.00000	100.20809			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92144			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.86840			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07028			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.32936		9.20000	107.30284			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01815			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01815			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.94174			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.66063		100.00000	7.64186			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.19468			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83403			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.08000	100.21879		9.08000	100.19420			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60369			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.76672			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34666			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.45921			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.26332		100.00000	4.25001			0.00	0	0.00
IN222U		On 17/10/2013	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	99.21484		5.45000	99.15609			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	98.60135		5.45000	98.54331			403,300,000,000.00	74,000,000	62,000,000.00
INA403		On 14/01/2014	Spot Bond	100.00000	78.15846		100.00000	100.00000			20,000,000,000,000.00	200,000,000	200,000,000.00
IND340		On 01/10/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.95924			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.82868			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	10.91048	102.40572	10.91048	101.58498				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.91048	100.30363	10.91048	100.21004				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.21132				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.60515				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20710				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.01758	6.50000	100.00000				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.27613				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00985				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.68355				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.68355				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.79071				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.89811				0.00	0	0.00
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	100.55287				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.35824				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.29799				0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.28648				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.39075				0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.52661				0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.69438				0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.23340				0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.42819				0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.21658				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.87468				0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.45294				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.45765			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.21680			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20300			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07377			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.07377			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.49950			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		89.06004		100.00000	88.84899			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.07265			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		87.32057		100.00000	87.11217			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		79.17570		100.00000	79.00433			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.60673			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44164			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47439			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49627			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.09000	106.31965		8.09000	106.29661			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.44000	101.37208		6.44000	101.35473			772,800,000.00	120,000	1,120,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47375			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.46000	104.54519		8.46000	104.52126			6,734,160,000.00	796,000	1,413,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93128			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87199			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21578			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.26000	106.55725		8.26000	106.53369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.45035			0.00	0	280,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.58289			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.11000	97.86114	3.11000	115.34428			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	93.20177	3.91000	125.14174			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01944			0.00	0	200,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.83993			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.74255			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.43910			0.00	0	180,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.12411			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.21075			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.77000	88.77850	3.77000	89.51378			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.77000	88.70448	3.77000	95.31829			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.48680			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.10696			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.68962			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.34666			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.44500	113.81717	11.44500	113.78275			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.55881			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	92.21266	3.91000	125.14174			5,434,900,000.00	1,390,000	695,000.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.59444			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.25000	97.44214	5.25000	99.95687			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.25000	99.91377	5.25000	99.85637			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.25000	99.81336	5.25000	99.75608			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	5.25000	99.71315	5.25000	99.65598			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.35000	99.60581	5.35000	99.54767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA345	On 07/11/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.50000	98.55941		5.50000	98.50090			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.01709			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.21470			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.22443			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.14326			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98379			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30242			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06358			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.01885			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80932			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.05910			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.73529			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.82154			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.56053			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80730			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.80582			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80287			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.81615			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.41156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21465			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25852			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.92004			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91814			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	93.63868		100.00000	93.40102			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	85.10492		100.00000	84.90928			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	56.95799		100.00000	56.78016			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	65.47614		100.00000	65.35191			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.24530			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	44.30351		100.00000	44.19618			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.49636			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.57934			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	59.69323		100.00000	59.50686			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.64880			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45492			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.32000	148.23295		8.32000	141.49185			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.38683			0.00	0	29,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62690			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	100.00000	17.69709		100.00000	8.97303			54,000,000,000,000.00	540,000,000	1,000,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.56000	98.19442		8.56000	98.17206			18,412,560,000.00	2,151,000	3,201,000.00
LGL03	On 03/04/2018	Spot Bond	8.61000	68.44700		8.61000	96.44346			0.00	0	130,000.00
LGL04	On 14/08/2020	Spot Bond	9.01000	107.85155		9.01000	102.00616			2,612,900,000.00	290,000	381,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		11.33000	102.07569		11.33000	102.04497			222,068,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60628			0.00	0	12,000,000.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88198			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.88572			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.78503			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.42933			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.02881			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.51830			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.89263			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93548			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35917			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.53262			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23488			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.41191			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00377			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41704			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.35287			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38390			0.00	500,000	300,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.29557			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	95.51454		100.00000	95.27150			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	90.84441		100.00000	90.62446			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	65.28511		100.00000	65.12695			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	54.43693		100.00000	54.30360			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	42.49335		100.00000	42.39041			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.82258		100.00000	13.78873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		33.74654	100.00000	33.66389				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.29500		107.44654	8.29500	107.42268				423,045,000.00	51,000	2,051,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.39379				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.33448				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.36411				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.93010				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.92955				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.92681				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.65964				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.74288				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.69500		102.33644	7.69500	102.31532				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.36500		106.36268	8.36500	106.33899				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.16000		107.29562	9.16000	107.26952				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.73000		106.80568	5.73000	106.78920				1,113,912,000,000.00	194,400,000	97,200,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.21898				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.22776				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.21000		104.96960	9.21000	105.09440				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.23000		102.70822	7.23000	102.68806				939,900,000.00	130,000	24,730,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.63320				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.62000		103.51256	8.62000	103.48870				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.60552				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.32000		103.41354	8.32000	103.39051				856,960,000.00	103,000	2,303,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN02		On 13/07/2014	Spot Bond	6.21000	105.24370		6.21000	105.22621			1,825,740,000.00	294,000	1,194,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	78.32618		100.00000	78.15846			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.28000	105.49510		7.28000	105.47460			139,776,000,000.00	19,200,000	5,020,000.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.26500	108.20259		8.26500	108.17878			1,776,975,000.00	215,000	862,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	76.04167		100.00000	75.88358			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.48500	103.52663		5.48500	103.51113			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.52811		100.89771	6.51217			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.61457		100.61875	6.59846			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.81357			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.83395			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84764			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.86257			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.87613			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.88277			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96452			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.05960			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27362		100.00000	0.27296			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27362		100.00000	0.27296			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.61000	100.89972		8.61000	100.87661			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.03000	105.77192		7.03000	100.99916			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.50585			0.00	12,000,000	13,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87266			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.40609			0.00	0	150,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06684			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.03668			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14670			0.00	400,000	100,000.00
NBK2A	On 15/09/2015	Spot Bond		6.88000	107.12938		6.88000	107.10936			1,100,800,000.00	160,000	2,620,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.70044			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.21500	115.44640		8.21500	115.42072			5,035,795,000.00	613,000	770,000.00
NBK4	On 28/10/2024	Spot Bond		10.49500	33.14219		10.49500	33.13313			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.33000	107.80305		7.33000	107.78184			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44267			0.00	0	80,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.52554			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.58000	101.07905		6.58000	101.06138			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.53000	104.33453		7.53000	104.31323			2,439,720,000.00	324,000	424,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17513			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	100.74353			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01890			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92551			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57954			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.43864			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56044			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	101.30903			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.43312			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.24160			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.78507			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.52261			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59306			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43343			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.94248			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.23914			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22511			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.89150			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21649			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21319			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.21302			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.03000	104.94118		8.03000	104.91837			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.53047			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.99000	102.31750		5.99000	102.30106			251,580,000,000.00	42,000,000	21,300,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94231			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.71000	118.17115		11.71000	118.13462			2,763,560,000.00	236,000	118,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.96460			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.68009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.68505				0.00	0	280,000.00
NILB10	On 08/12/2016	Spot Bond	2.14000		159.49721	2.14000	159.43298				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.26000		107.39512	8.26000	107.37151				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.33699				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.76500				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.76500				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.89000		108.89211	8.89000	108.86609				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.73608				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.02385				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.69740				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.69047				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.71903				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.09000		108.86848	9.09000	110.38212				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.74761				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.71908				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.73613				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.29000		108.84526	9.29000	108.81811				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.79323				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.75902				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.74754				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.96374				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.89439				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.77034				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.19500		137.05078	4.19500	136.98788			503,400,000,000.00	120,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	6.53000		107.40284	6.53000	107.38409			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.03500	121.70152	8.03500	121.67533				131,774,000,000.00	16,400,000	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.41500	129.21109	8.41500	129.18215				131,980,860,000.00	15,684,000	7,842,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500	166.72731	2.03500	166.66065				341,880,000,000.00	168,000,000	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.00000	130.78896	9.00000	130.75751				55,800,000,000.00	6,200,000	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.41531				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.37747				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.47413				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.14052				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.04280				0.00	0	180,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18493				0.00	0	150,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.76342				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.98415				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.76961	100.00000	16.72898				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.47274	100.00000	22.41829				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.31000	108.86704	6.31000	108.84856				3,016,180,000.00	478,000	2,820,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.05678	100.00000	10.03242				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.89000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.38772	100.00000	32.30925				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.23168				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.32140				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.48342				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.75763				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.61136				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.14601				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.72858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.27756			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.27256			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.30468			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.28892			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.27848			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.32213			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.30253			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.28937			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.34141			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.31838			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.30208			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.12517			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.16115			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.17735			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.21332			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36798			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.40393			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.87182			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27146			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.08000		107.43205		6.08000	107.41428			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.61000		94.89267		5.61000	94.87817			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		39.55563		7.74000	39.54742			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.12000		114.05674		6.08000	114.11660		246,200,262,120,000.00	40,228,801,000	16,828,853,000.00	
R158	On 15/09/2015	Spot Bond	6.08000		114.13549		6.08000	114.11660			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.98000		89.15853		5.98000	89.14402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.08000		120.44921	6.08000	120.42928				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.91000		84.22538	5.91000	84.21183				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.99000		123.24428	7.92000	123.86381			220,679,742,630,060.00	27,619,492,194	13,239,223,097.00	
R187P	On 21/12/2026	Spot Bond	7.66000		37.03808	7.66000	37.03048				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		34.73439	7.58000	34.72733				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000		276.73620	1.63000	276.62859			904,955,755,400.00	555,187,580	263,304,509.00	
R201	On 21/12/2014	Spot Bond	5.25500		106.55249	5.24000	106.55539			11,851,175,845,000.00	2,255,219,000	1,069,236,000.00	
R202	On 07/12/2033	Spot Bond	2.28000		203.78527	2.24000	204.92186			5,271,882,804,000.00	2,312,229,300	1,645,571,000.00	
R2023	On 28/02/2023	Spot Bond	7.66000		101.31242	7.56000	101.95875			76,052,335,109,480.00	9,928,503,278	5,960,176,139.00	
R203	On 15/09/2017	Spot Bond	6.80500		105.35609	6.76000	105.49501			95,878,700,445,000.00	14,089,449,000	4,755,612,000.00	
R2030	On 31/01/2030	Spot Bond	8.00000		100.00000	8.00000	29.18904			4,800,000,000,000.00	600,000,000	350,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.85000		98.05034	8.85000	98.02726			29,330,670,000,000.00	3,314,200,000	1,433,800,000.00	
R204	On 21/12/2018	Spot Bond	7.00500		106.56186	6.94500	106.80751			95,258,115,945,000.00	13,598,589,000	4,663,890,374.00	
R2048	On 28/02/2048	Spot Bond	8.89000		99.31156	8.89000	99.28770			34,766,105,220,000.00	3,910,698,000	2,818,321,000.00	
R206	On 15/01/2014	Spot Bond	5.31500		102.21690	5.30000	102.20655			26,766,021,100,000.00	5,035,940,000	2,132,940,000.00	
R207	On 15/01/2020	Spot Bond	7.27500		101.45559	7.21000	101.75959			107,687,821,291,050.00	14,802,449,662	6,939,700,479.00	
R208	On 31/03/2021	Spot Bond	7.41000		96.33106	7.33500	96.72835			80,576,043,600,000.00	10,873,960,000	6,574,530,837.00	
R209	On 31/03/2036	Spot Bond	8.76500		75.54179	8.68000	76.19603			150,777,703,720,000.00	17,202,248,000	8,522,145,016.00	
R210	On 31/03/2028	Spot Bond	2.00000		157.21513	2.01000	156.96168			1,205,350,836,000.00	602,675,418	836,182,839.00	
R211	On 31/01/2017	Spot Bond	0.20000		127.69201	0.27000	127.36163			66,152,000,000.00	330,760,000	241,560,000.00	
R212	On 31/01/2022	Spot Bond	1.49000		130.07692	1.45000	130.41538			3,158,302,198,450.00	2,119,665,905	957,832,181.00	
R213	On 28/02/2031	Spot Bond	8.58500		86.45810	8.51000	87.04215			90,795,792,745,000.00	10,576,097,000	5,172,038,000.00	
R214	On 28/02/2041	Spot Bond	8.84500		76.56110	8.84500	76.54280			117,460,963,160,000.00	13,279,928,000	8,584,591,586.00	
R225C	On 15/03/2014	Spot Bond	5.10000		97.78654	5.10000	97.77318			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	5.21000		95.24350	5.21000	95.22997			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.14000		91.61819		6.14000	91.60288			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.98000		89.15853		5.98000	89.14402			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.90000		86.73486		5.90000	86.72093			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.91000		84.22538		5.91000	84.21183			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.27500		98.88531		5.27500	98.87118			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.29500		96.34177		5.29500	96.32801			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.24500		93.91239		5.24500	93.89911			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.05000		90.29332		6.05000	90.27861			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.92000		87.88731		5.92000	87.87330			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.90000		85.40563		5.90000	85.39207			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.96000		82.80318		5.96000	82.78989			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.73500		78.19537		6.73500	78.18122			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.78500		75.49393		6.78500	75.48017			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.95000		72.46992		6.95000	72.45639			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.93000		70.10677		6.93000	70.09372			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.91000		67.83380		6.91000	67.82121			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.90000		65.60780		6.90000	65.59564			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.17000		62.31903		7.17000	62.30704			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.15000		60.24607		7.15000	60.23450			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.25500		57.71368		7.25500	57.70244			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.22500		55.82599		7.22500	55.81517			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.19500		54.01570		7.19500	54.00527			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.16500		52.27927		7.16500	52.26921			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.12500		50.66082		7.12500	50.65113			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.08500		49.11148		7.08500	49.10214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		7.86000	43.78295		7.86000	43.77373			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.82000	42.30957		7.82000	42.30070			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.78000	40.90154		7.78000	40.89301			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.74000	39.55563		7.74000	39.54742			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.70000	38.26877		7.70000	38.26087			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.66000	37.03808		7.66000	37.03048			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.62000	35.86082		7.62000	35.85349			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.58000	34.73439		7.58000	34.72733			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45826			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.94451			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.81588			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.99466			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.76804			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.13920		100.00000	12.10980			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.18979		100.00000	4.17964			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42431			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.41989			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48085			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01158			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.40659			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73977			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15644			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.39524			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41959			0.00	0	1,000,000.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.79509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES14		On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.98506			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.60094			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.10561			0.00	0	0.00
RES22		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.24868			0.00	16,000,000	8,000,000.00
RES23		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.71996			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43706			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.54240			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	101.88089			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08519			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.98078			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.76519			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.76519			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.86486			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.16496			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.18499			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.60515			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.48561			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.41552		12.35000	104.38153			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52160			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.32521		100.00000	13.29293			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.46562			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00881			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.28358			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		87.61905	100.00000	87.41093				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.84657				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.56645	100.00000	1.56262				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.82213	100.00000	6.80560				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.71372	100.00000	15.67565				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.60125	100.00000	13.56830				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.71230				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.68747				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.63500		111.80456	8.63500	111.77874				1,787,445,000.00	207,000	12,537,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.08735				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.38000		113.37378	7.38000	113.35145				2,922,480,000.00	396,000	30,198,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.76421				0.00	0	550,000.00
SBK14	On 01/12/2017	Spot Bond	8.81000		106.18348	8.81000	106.15847				268,828,340,000.00	30,514,000	7,757,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.41549				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.33699				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.31081				0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.46330				0.00	0	280,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.43451				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.38000		106.87661	7.38000	106.85556				0.00	0	11,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.54500		103.52546	8.54500	99.30851				5,878,960,000.00	688,000	4,944,000.00
SBK111	On 09/04/2014	Spot Bond	1.87000		129.82787	1.87000	129.77655				0.00	0	360,000.00
SBN27	On 15/09/2015	Spot Bond	7.54000		111.30754	7.54000	111.28478				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.40000		111.57462	7.40000	111.55223				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.33000		111.70849	7.33000	111.68627				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16000		100.72391	8.16000	100.70166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.47500	111.43143		7.47500	111.40884			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.44000	111.49823		7.44000	111.47572			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30240			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.55000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.22766			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	93.28991		100.00000	93.05551			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.81000	103.94744		7.81000	103.92544			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96745			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.73773			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18167			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.18848			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.98500	109.38841		8.98500	109.36215			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.57000	107.33041		9.57000	107.30316			5,780,280,000.00	604,000	502,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.98492			0.00	0	280,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11754			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.99721			0.00	0	250,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.70244			0.00	0	7,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.43500	105.10784		8.43500	105.08425			3,458,350,000.00	410,000	2,010,000.00
SBS3	On 25/05/2026	Spot Bond	8.62000	99.72787		8.62000	99.70499			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.03500	100.81334		9.03500	100.78913			2,168,400,000.00	240,000	420,000.00
SBS9	On 07/07/2016	Spot Bond	7.26000	112.96786		7.26000	112.94598			3,455,760,000.00	476,000	1,146,000.00
SBSI11	On 07/12/2023	Spot Bond	2.16000	132.14732		2.16000	265.01735			0.00	0	520,000.00
SBSI12	On 31/01/2017	Spot Bond	0.97000	105.43266		0.97000	124.54571			0.00	0	130,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.75975	100.00000	5.74565	100.00000	5.74565			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	153.18051	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.54000	109.07346	1.54000	122.30692	1.54000	122.30692			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.01758	6.50000	100.00000	6.50000	100.00000			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31827	0.00000	100.31827			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01407	0.00000	100.01407			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42345	0.00000	101.42345			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.86000	101.95194	8.86000	101.92780	8.86000	101.92780			4,252,800,000.00	480,000	580,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.12215	0.00000	101.12215			0.00	0	25,160,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.87697	0.00000	99.87697			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.18175	0.00000	100.18175			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.16434	0.00000	100.16434			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.04577	0.00000	101.04577			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38000	107.03260	7.38000	107.01153	7.38000	107.01153			124,456,320,000.00	16,864,000	8,432,000.00
SLI3	On 15/08/2023	Spot Bond	8.54500	107.68063	8.54500	101.74749	8.54500	101.74749			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.21000	100.55783	8.21000	100.53549	8.21000	100.53549			305,412,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87561	0.00000	100.87561			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.77105	0.00000	100.77105			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.92885	0.00000	100.92885			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.77695	0.00000	100.77695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		7.86000	106.83261		7.86000	106.81011			2,075,040,000.00	264,000	132,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.67367			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61782			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.44548			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.01500	99.12157		9.01500	99.09770			445,926,975,000.00	49,465,000	26,065,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60675			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13898			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35679			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.94300	88.28582		8.94300	88.26460			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.00500	87.97836		9.00500	87.95707			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.48500	105.09523		6.48500	105.07691			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.47000	95.72869		8.47000	95.70712			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28915			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.94000	101.45866		7.94000	101.43685			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.98000	112.38104		6.98000	112.35974			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.52000	100.97705		2.52000	101.32032			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.89500	101.96068		7.89500	102.69611			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.18520			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.95327			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.71235			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.34000	110.34701		9.34000	111.65702			0.00	0	25,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53181			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.51438			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.27306			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.73756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.62067			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.62082			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.52027			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.73359			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.38888			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.33238			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.33210			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.31651			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.27459			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.21487			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.17175			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.02621			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.89476			0.00	286,000,000	143,000,000.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.70977			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.64000	110.88784		6.64000	110.86794			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.48000	103.96341		8.48000	103.93969			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	60.26881		100.00000	60.13614			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	43.53825		100.00000	43.43277			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.59856		100.00000	20.54866			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.51000	101.01619		6.51000	100.99869			0.00	0	1,300,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27244			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.01821			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.22406			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68355			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.08930				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.33000	105.01808	7.33000	104.99755				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.44227				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.72152				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.79725				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.36827				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.41023				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.64128	7.83000	101.62007				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.34519				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39765				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.48582				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.34519				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.39765				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.60699	7.16000	101.40588				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.50044				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49205				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.69331				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.66606				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.48844				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.39441				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.07807				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.13214				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.02696	8.73000	101.57974				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.20815				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.35670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.88253			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40920			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.98395		101.06155	6.96686			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.33680			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.58383			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.52560			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.60948			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.49680			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34820			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.37765			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39869			0.00	800,000	200,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.37765			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.39869			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.40920			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36503			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39869			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51437			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.51437			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51437			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68260			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.72464			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67208			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.51231			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.56477			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.54379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL13		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.15830			0.00	0	0.00
TL15		On 29/04/2015	Spot Bond	8.03000	110.72124		8.03000	110.69743			1,702,360,000.00	212,000	500,000.00
TL20		On 22/02/2020	Spot Bond	7.38500	96.77543		7.38500	96.73178			0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	7.66000	109.09779		7.66000	109.07551			2,038,011,940,000.00	266,059,000	27,159,000.00
TN20		On 17/09/2020	Spot Bond	8.36500	111.57002		8.36500	111.54476			4,667,502,700,000.00	557,980,000	286,676,000.00
TN23		On 06/11/2023	Spot Bond	8.60000	119.05759		8.60000	119.03035			2,172,463,200,000.00	252,612,000	125,306,000.00
TN25		On 19/08/2025	Spot Bond	8.96000	105.06647		8.96000	105.04144			4,054,382,080,000.00	452,498,000	147,849,000.00
TN27		On 14/11/2027	Spot Bond	8.99500	102.69040		8.99500	102.66586			359,350,250,000.00	39,950,000	35,112,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.17746			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.74180			0.00	29,200,000	29,300,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.06784			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.87851			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.90388			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.90647			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.03149			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.29062			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93712			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.93449			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.93289			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.10714		10.00000	100.08034			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.10447		9.75000	100.07835			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.10382		100.00000	10.07776			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.14002			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.17412			0.00	368,000,000	92,000,000.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.11968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.70054			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.02011			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.40497			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.78638			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.51673			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.74627			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.54796			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.50904			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.28283			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25521			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.22340			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17918			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.94510			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.82435			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.73466			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.70659			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.62756			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.38082			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.85384			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17260			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.74151			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.73500	111.48779		8.73500	111.46147			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.87278			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.54645			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91510			0.00	0	38,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR40		On 10/09/2017	Spot Bond	9.10000	104.10106		9.10000	104.07548			0.00	0	0.00
VIP1A5		On 07/11/2013	Spot Bond	100.00000	93.08529		100.00000	92.85257			0.00	0	0.00
VIP1B3		On 07/11/2013	Spot Bond	100.00000	93.18820		100.00000	92.95523			0.00	0	0.00
VIP1C3		On 07/11/2013	Spot Bond	100.00000	93.22251		100.00000	92.98945			0.00	0	0.00
VKC02		On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00492			0.00	0	0.00
VKC03		On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.09301			0.00	0	0.00
VKE01		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98874			0.00	0	0.00
VKE02		On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02518			0.00	0	0.00
VKE03		On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.02677			0.00	0	0.00
VKE04		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01074			0.00	0	0.00
VKE05		On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01246			0.00	0	0.00
VOD008		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.87511			0.00	0	0.00
VOYT01		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	133.25000			0.00	0	0.00
WS04		On 30/05/2016	Spot Bond	6.44000	118.86702		6.44000	118.84655			309,429,120,000.00	48,048,000	92,131,000.00
WS05		On 01/08/2018	Spot Bond	0.61000	239.83295		0.61000	239.74638			36,600,000,000.00	60,000,000	66,200,000.00
WSP1		On 28/05/2015	Spot Bond	6.48000	107.02273		6.48000	107.00419			0.00	0	0.00
WSP2		On 28/05/2017	Spot Bond	7.26500	108.61362		7.26500	108.59256			726,500,000,000.00	100,000,000	85,000,000.00
WSP3		On 28/05/2019	Spot Bond	7.50000	109.94333		7.50000	109.92133			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	7.83500	109.08630		7.83500	109.06352			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	7.87500	109.51001		7.87500	109.48703			0.00	0	15,002,500.00
Z009		On 30/11/2013	Spot Bond	5.27500	99.18296		5.27500	99.16875			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	6.03000	90.18386		6.03000	90.16930			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.26500	97.49669		5.26500	97.48298			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.27500	96.22473		5.27500	96.21111			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	5.96000	88.70399		5.96000	88.68975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.25500	94.18531		5.25500	94.17204			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03000	90.16930		6.03000	90.15474			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.89000	66.65167		6.89000	66.63920			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.25181		100.00000	24.20580			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.83679		100.00000	12.81243			0.00	0	0.00

Total for j-Bonds : 1,576,802,829,942,060.00 1,128,582,347 02 982 299 241.00

Grand Total: 1,576,803,246,538,040.00 1,128,599,106 02 984 384 961.00