



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 03/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/10/2013	Any day expiry	10.08830	10.08830		10.05730	10.05730		15.14	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	310.01350	0.31001	289.03900	0.28904	310.013	14.85	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	21.71350	0.02171	31.73900	0.03174	21.713	14.85	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.09710	10.09710	10.06610	10.06610		15.15	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	710.27440	0.71027	680.51710	0.68052	710.274	16.05	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	3.17440	0.00317	4.41710	0.00442	3.174	16.05	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	700.43130	0.70043	670.72890	0.67073	700.431	15.98	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	3.33130	0.00333	4.62890	0.00463	3.331	15.98	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	690.59620	0.69060	660.95090	0.66095	690.596	15.90	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	3.49620	0.00350	4.85090	0.00485	3.496	15.90	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	631.77900	0.63178	602.53350	0.60253	631.779	15.44	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	4.67900	0.00468	6.43350	0.00643	4.679	15.44	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	152.59900	0.15260	145.42640	0.14543	152.599	15.10	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	125.49900	0.12550	149.32640	0.14933	125.499	15.10	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.10160	10.10160	10.07050	10.07050		15.34	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	7.31750	0.00732	9.72120	0.00972	7.318	15.28	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	618.91750	0.61892	590.22120	0.59022	618.918	15.28	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	7.66910	0.00767	10.17030	0.01017	7.669	15.22	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	609.26910	0.60927	580.67030	0.58067	609.269	15.22	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	599.63780	0.59964	571.14020	0.57114	599.638	15.15	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	8.03780	0.00804	10.64020	0.01064	8.038	15.15	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	561.29610	0.56130	533.25740	0.53326	561.296	14.89	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	9.69610	0.00970	12.75740	0.01276	9.696	14.89	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	152.59720	0.15260	147.62930	0.14763	152.597	15.34	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	150.99720	0.15100	177.12930	0.17713	150.997	15.34	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.10600	10.10600	10.07490	10.07490		15.14	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,856.01890	1.85602	1,824.92570	1.82493	1,856.019	21.46	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.01890	0.00002	0.02570	0.00003	0.019	21.46	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,806.02450	1.80602	1,774.93350	1.77493	1,806.025	21.20	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.02450	0.00002	0.03350	0.00003	0.025	21.20	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	682.60340	0.68260	653.59100	0.65359	682.603	15.28	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	6.60340	0.00660	8.69100	0.00869	6.603	15.28	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	672.91480	0.67291	643.98460	0.64398	672.915	15.22	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	6.91480	0.00691	9.08460	0.00908	6.915	15.22	0	0.00

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	663.24040		0.66324		634.39570	0.63440	663.240	15.16	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	7.24040		0.00724		9.49570	0.00950	7.240	15.16	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	520.36110		0.52036		495.06870	0.49507	520.361	14.30	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	14.36110		0.01436		20.16870	0.02017	14.361	14.30	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	432.60640		0.43261		410.39220	0.41039	432.606	14.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	26.60640		0.02661		35.49220	0.03549	26.606	14.47	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	351.59650		0.35160		333.04480	0.33304	351.597	14.64	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	45.59650		0.04560		58.14480	0.05814	45.596	14.64	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.10750		10.10750		10.07630	10.07630		15.19	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	569.93610		0.56994		543.22150	0.54322	569.936	14.61	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	12.43610		0.01244		16.92150	0.01692	12.436	14.61	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	43.22480		0.04322		44.31580	0.04432	43.225	18.15	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	535.72480		0.53572		568.01580	0.56802	535.725	18.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.15010		10.15010		10.11880	10.11880		15.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,850.69090		1.85069		1,819.53850	1.81954	1,850.691	18.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.59090		0.00059		0.73850	0.00074	0.591	18.81	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	743.92460		0.74392		717.58600	0.71759	743.925	14.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	23.82460		0.02382		28.78600	0.02879	23.825	14.37	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	734.84640		0.73485		708.67900	0.70868	734.846	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	24.74640		0.02475		29.87900	0.02988	24.746	14.36	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	725.79800		0.72580		699.80680	0.69981	725.798	14.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	25.69800		0.02570		31.00680	0.03101	25.698	14.34	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	637.12070		0.63712		613.11410	0.61311	637.121	14.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	37.02070		0.03702		44.31410	0.04431	37.021	14.22	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	513.47420		0.51347		494.96060	0.49496	513.474	14.22	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	63.37420		0.06337		76.16060	0.07616	63.374	14.22	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	85.10640		0.08511		85.44080	0.08544	85.106	18.06	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	685.00640		0.68501		716.64080	0.71664	685.006	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.17480		10.17480		10.14470	10.14470		15.19	235,973,961.60	23,192	585,738.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,774.91020		2.77491		2,744.83080	2.74483	2,774.910	21.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.11020		0.00011		0.13080	0.00013	0.110	21.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,175.31510		2.17532		2,145.32990	2.14533	2,175.315	19.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.51510		0.00052		0.62990	0.00063	0.515	19.23	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,428.95700		1.42896		1,399.64120	1.39964	1,428.957	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.15700		0.00416		4.94120	0.00494	4.157	16.16	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,281.12160		1.28112		1,252.15560	1.25216	1,281.122	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	6.32160		0.00632		7.45560	0.00746	6.322	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	6.83310		0.00683		8.04690	0.00805	6.833	15.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,253.73310		1.25373		1,224.84690	1.22485	1,253.733	15.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,204.75480		1.20475		1,176.02520	1.17603	1,204.755	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	7.85480		0.00785		9.22520	0.00923	7.855	15.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,183.15310		1.18315		1,154.49910	1.15450	1,183.153	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	8.35310		0.00835		9.79910	0.00980	8.353	15.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	9.02720		0.00903		10.57390	0.01057	9.027	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,155.92720		1.15593		1,127.37390	1.12737	1,155.927	15.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,085.82900		1.08583		1,057.56780	1.05757	1,085.829	14.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	11.02900		0.01103		12.86780	0.01287	11.029	14.76	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	990.09080		0.99009		962.57260	0.96257	990.091	14.51	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	15.29080		0.01529		17.87260	0.01787	15.291	14.51	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	30.95210		0.03095		36.49350	0.03649	30.952	14.32	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	805.75210		0.80575		781.19350	0.78119	805.752	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	717.61230		0.71761		695.14350	0.69514	717.612	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	42.81230		0.04281		50.44350	0.05044	42.812	14.22	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	674.80700		0.67481		653.53990	0.65354	674.807	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	50.00700		0.05001		58.83990	0.05884	50.007	14.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	56.44050		0.05644		66.30810	0.06631	56.441	14.14	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	641.24050		0.64124		621.00810	0.62101	641.241	14.14	0.00	0	0.00

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	632.94820	0.63295	612.98560	0.61299	632.948	14.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	58.14820	0.05815	68.28560	0.06829	58.148	14.13	0.00	0	24,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	561.88490	0.56188	544.42710	0.54443	561.885	14.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	77.08490	0.07708	89.72710	0.08973	77.085	14.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	79.66740	0.07967	92.58930	0.09259	79.667	14.19	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	554.46740	0.55447	537.28930	0.53729	554.467	14.19	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Call	525.38180	0.52538	509.33750	0.50934	525.382	14.28	0.00	0	2,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.74	Put	90.58180	0.09058	104.63750	0.10464	90.582	14.28	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	518.25770	0.51826	502.50020	0.50250	518.258	14.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	93.45770	0.09346	107.80020	0.10780	93.458	14.30	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	108.74840	0.10875	124.53190	0.12453	108.748	14.42	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	483.54840	0.48355	469.23190	0.46923	483.548	14.42	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	450.37740	0.45038	437.50670	0.43751	450.377	14.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	125.57740	0.12558	142.80670	0.14281	125.577	14.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Call	418.76660	0.41877	407.33500	0.40733	418.767	14.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.90	Put	143.96660	0.14397	162.63500	0.16264	143.967	14.64	0.00	0	4,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Put	168.11330	0.16811	188.47870	0.18848	168.113	14.77	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.96	Call	382.91330	0.38291	373.17870	0.37318	382.913	14.77	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	360.27100	0.36027	351.64200	0.35164	360.271	14.86	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	185.47100	0.18547	206.94200	0.20694	185.471	14.86	0.00	0	701.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	308.03980	0.30804	302.03530	0.30204	308.040	15.08	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	233.23980	0.23324	257.33530	0.25734	233.240	15.08	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	254.06380	0.25406	279.14440	0.27914	254.064	15.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	288.86380	0.28886	283.84440	0.28384	288.864	15.17	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	284.22100	0.28422	279.43950	0.27944	284.221	15.19	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	259.42100	0.25942	284.73950	0.28474	259.421	15.19	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	263.63810	0.26364	259.62140	0.25962	263.638	15.40	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	288.83810	0.28884	314.92140	0.31492	288.838	15.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	294.89520	0.29490	321.12270	0.32112	294.895	15.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	259.69520	0.25970	255.82270	0.25582	259.695	15.45	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	244.48650	0.24449	241.15770	0.24116	244.487	15.61	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	319.68650	0.31969	346.45770	0.34646	319.687	15.61	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	237.21140	0.23721	234.13710	0.23414	237.211	15.70	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	332.41140	0.33241	359.43710	0.35944	332.411	15.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	351.89860	0.35190	379.28250	0.37928	351.899	15.82	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	226.69860	0.22670	223.98250	0.22398	226.699	15.82	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	207.04300	0.20704	204.97000	0.20497	207.043	16.07	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	392.24300	0.39224	420.27000	0.42027	392.243	16.07	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	194.90600	0.19491	193.20910	0.19321	194.906	16.24	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	420.10600	0.42011	448.50910	0.44851	420.106	16.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	477.97520	0.47798	507.01740	0.50702	477.975	16.57	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	172.77520	0.17278	171.71740	0.17172	172.775	16.57	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	165.16490	0.16516	164.31260	0.16431	165.165	16.70	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	500.36490	0.50036	529.61260	0.52961	500.365	16.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	155.56310	0.15556	154.95760	0.15496	155.563	16.87	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	530.76310	0.53076	560.25760	0.56026	530.763	16.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	538.45640	0.53846	568.00790	0.56801	538.456	16.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	153.25640	0.15326	152.70790	0.15271	153.256	16.91	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	144.39020	0.14439	144.04950	0.14405	144.390	17.08	0.00	0	25,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	569.59020	0.56959	599.34950	0.59935	569.590	17.08	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Call	134.07420	0.13407	133.96110	0.13396	134.074	17.29	0.00	0	14,700.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.65	Put	609.27420	0.60927	639.26110	0.63926	609.274	17.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	650.10000	0.65010	680.23960	0.68024	650.100	17.52	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	124.90000	0.12490	124.93960	0.12494	124.900	17.52	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	108.64610	0.10865	108.90820	0.10891	108.646	17.98	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	733.84610	0.73385	764.20820	0.76421	733.846	17.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	102.84570	0.10285	103.17150	0.10317	102.846	18.17	0.00	0	0.00

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	768.04570	0.76805	798.47150	0.79847	768.046	18.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	837.51350	0.83751	868.02790	0.86803	837.514	18.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	92.31350	0.09231	92.72790	0.09273	92.314	18.54	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	83.05080	0.08305	83.51660	0.08352	83.051	18.91	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	908.25080	0.90825	938.81660	0.93882	908.251	18.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	68.56380	0.06856	69.05130	0.06905	68.564	19.61	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,043.76380	1.04376	1,074.35130	1.07435	1,043.764	19.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,089.52210	1.08952	1,120.10290	1.12010	1,089.522	19.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	64.32210	0.06432	64.80290	0.06480	64.322	19.83	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	53.40420	0.05340	53.83450	0.05383	53.404	20.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,228.60420	1.22860	1,259.13450	1.25913	1,228.604	20.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	44.71790	0.04472	45.07350	0.04507	44.718	21.15	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,369.91790	1.36992	1,400.37350	1.40037	1,369.918	21.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,560.96910	1.56097	1,591.31420	1.59131	1,560.969	22.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	35.76910	0.03577	36.01420	0.03601	35.769	22.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	26.33030	0.02633	26.41810	0.02642	26.330	23.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,851.53030	1.85153	1,881.71810	1.88172	1,851.530	23.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	20.88270	0.02088	20.68290	0.02068	20.883	25.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,196.08270	2.19608	2,225.98290	2.22598	2,196.083	25.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	20.10360	0.02010	19.72330	0.01972	20.104	26.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,345.30360	2.34530	2,375.02330	2.37502	2,345.304	26.35	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.19240	10.19240	10.16210	10.16210		15.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	699.19190	0.69919	677.71740	0.67772	699.192	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	56.79190	0.05679	65.61740	0.06562	56.792	14.11	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	63.69660	0.06370	73.37100	0.07337	63.697	14.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	666.09660	0.66610	645.47100	0.64547	666.097	14.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	657.92210	0.65792	637.51540	0.63752	657.922	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	65.52210	0.06552	75.41540	0.07542	65.522	14.08	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	67.38830	0.06739	77.50170	0.07750	67.388	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	649.78830	0.64979	629.60170	0.62960	649.788	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	120.70760	0.12071	120.82560	0.12083	120.708	17.94	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	768.30760	0.76831	798.72560	0.79873	768.308	17.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.25090	10.25090	10.22000	10.22000		15.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,954.90310	1.95490	1,924.21070	1.92421	1,954.903	16.77	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.00310	0.00400	4.21070	0.00421	4.003	16.77	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	417.27440	0.41727	410.63590	0.41064	417.274	15.13	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	286.37440	0.28637	310.63590	0.31064	286.374	15.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	268.65490	0.26865	266.88730	0.26689	268.655	16.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	527.75490	0.52775	556.88730	0.55689	527.755	16.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	265.72280	0.26572	264.02880	0.26403	265.723	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	534.82280	0.53482	564.02880	0.56403	534.823	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	262.82800	0.26283	261.20140	0.26120	262.828	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	541.92800	0.54193	571.20140	0.57120	541.928	16.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.29510	10.29510	10.26440	10.26440		15.70	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	7.73750	0.00774	8.66210	0.00866	7.738	16.80	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,002.83750	2.00284	1,973.06210	1.97306	2,002.838	16.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	546.68170	0.54668	538.62360	0.53862	546.682	14.89	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	251.58170	0.25158	274.22360	0.27422	251.582	14.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	313.02940	0.31303	311.46660	0.31147	313.029	16.60	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	587.92940	0.58793	617.06660	0.61707	587.929	16.60	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	310.08810	0.31009	308.57680	0.30858	310.088	16.64	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	594.98810	0.59499	624.17680	0.62418	594.988	16.64	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	307.17530	0.30718	305.71700	0.30572	307.175	16.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	602.07530	0.60208	631.31700	0.63132	602.075	16.67	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.29660	10.29660	10.26590	10.26590		15.70	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	297.84020	0.29784	296.55730	0.29656	297.840	16.80	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	631.24020	0.63124	660.65730	0.66066	631.240	16.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry			10.29820		10.29820		10.26750	10.26750		15.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,247.94670		1.24795	1,222.48800	1.22249	1,247.947		14.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	39.74670		0.03975	44.98800	0.04499	39.747		14.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	40.50940		0.04051	45.84550	0.04585	40.509		14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,238.70940		1.23871	1,213.34550	1.21335	1,238.709		14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,229.48440		1.22948	1,204.21890	1.20422	1,229.484		14.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	41.28440		0.04128	46.71890	0.04672	41.284		14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.32410		10.32410	10.29350	10.29350			15.71	15,517,122.30	1,503	69,611.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,627.39040		2.62739	2,597.26790	2.59727	2,627.390		18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.29040		0.00329	3.76790	0.00377	3.290		18.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,132.89570		2.13290	2,103.40300	2.10340	2,132.896		17.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	8.79570		0.00880	9.90300	0.00990	8.796		17.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,646.95450		1.64695	1,619.34930	1.61935	1,646.955		15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	22.85450		0.02285	25.84930	0.02585	22.854		15.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,135.15210		1.13515	1,112.27530	1.11228	1,135.152		14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	61.05210		0.06105	68.77530	0.06878	61.052		14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	857.77960		0.85778	841.00090	0.84100	857.780		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	123.67960		0.12368	137.50090	0.13750	123.680		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	850.15180		0.85015	833.57610	0.83358	850.152		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	126.05180		0.12605	140.07610	0.14008	126.052		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	842.55720		0.84256	826.18770	0.82619	842.557		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	128.45720		0.12846	142.68770	0.14269	128.457		14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	775.73510		0.77574	761.24860	0.76125	775.735		14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	151.63510		0.15164	167.74860	0.16775	151.635		14.39	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	739.83450		0.73983	726.42320	0.72642	739.834		14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	165.73450		0.16573	182.92320	0.18292	165.735		14.38	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	704.83790		0.70484	692.51680	0.69252	704.838		14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	180.73790		0.18074	199.01680	0.19902	180.738		14.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	644.45960		0.64446	634.04710	0.63405	644.460		14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	220.35960		0.22036	240.54710	0.24055	220.360		14.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	467.56680		0.46757	462.95560	0.46296	467.567		15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	393.46680		0.39347	419.45560	0.41946	393.467		15.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	446.38220		0.44638	442.46610	0.44247	446.382		15.71	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	422.28220		0.42228	448.96610	0.44897	422.282		15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	426.86050		0.42686	423.44690	0.42345	426.861		15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	452.76050		0.45276	479.94690	0.47995	452.761		15.87	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	408.25290		0.40825	405.30620	0.40531	408.253		16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	484.15290		0.48415	511.80620	0.51181	484.153		16.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	390.52100		0.39052	388.00650	0.38801	390.521		16.18	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	516.42100		0.51642	544.50650	0.54451	516.421		16.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	373.63590		0.37364	371.52010	0.37152	373.636		16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	549.53590		0.54954	578.02010	0.57802	549.536		16.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	342.25690		0.34226	340.84180	0.34084	342.257		16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	618.15690		0.61816	647.34180	0.64734	618.157		16.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	339.28470		0.33928	337.93670	0.33794	339.285		16.69	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	625.18470		0.62518	654.43670	0.65444	625.185		16.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	327.69530		0.32770	326.59110	0.32659	327.695		16.82	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	653.59530		0.65360	683.09110	0.68309	653.595		16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	276.36230		0.27636	276.21690	0.27622	276.362		17.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	802.26230		0.80226	832.71690	0.83272	802.262		17.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	244.40400		0.24440	244.71430	0.24471	244.404		17.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	920.30400		0.92030	951.21430	0.95121	920.304		17.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	225.64200		0.22564	226.17590	0.22618	225.642		18.29	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,001.54200		1.00154	1,032.67590	1.03268	1,001.542		18.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	216.94980		0.21695	217.57370	0.21757	216.950		18.45	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,042.84980		1.04285	1,074.07370	1.07407	1,042.850		18.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	200.82480		0.20082	201.59350	0.20159	200.825		18.78	0.00	0	0.00

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	1,126.72480		1.12672		1,158.09350	1.15809	1,126.725	18.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	166.45870		0.16646		167.45870	0.16746	166.459	19.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,342.35870		1.34236		1,373.95870	1.37396	1,342.359	19.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	139.30220		0.13930		140.38430	0.14038	139.302	20.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,565.20220		1.56520		1,596.88430	1.59688	1,565.202	20.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	117.91950		0.11792		118.98400	0.11898	117.920	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,793.81950		1.79382		1,825.48400	1.82548	1,793.820	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	100.96940		0.10097		101.96340	0.10196	100.969	21.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,026.86940		2.02687		2,058.46340	2.05846	2,026.869	21.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	92.96310		0.09296		93.81350	0.09381	92.963	23.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,268.86310		2.26886		2,300.31350	2.30031	2,268.863	23.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	91.18710		0.09119		91.93410	0.09193	91.187	23.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,417.08710		2.41709		2,448.43410	2.44843	2,417.087	23.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	90.68680		0.09069		91.39960	0.09140	90.687	24.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,466.58680		2.46659		2,497.89960	2.49790	2,466.587	24.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	89.43490		0.08943		90.04610	0.09005	89.435	25.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,615.33490		2.61533		2,646.54610	2.64655	2,615.335	25.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	88.51680		0.08852		89.02800	0.08903	88.517	26.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,764.41680		2.76442		2,795.52800	2.79553	2,764.417	26.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	42.81910		0.04282		43.23890	0.04324	42.819	28.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,968.71910		3.96872		3,999.73890	3.99974	3,968.719	28.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	34.47340		0.03447		34.88920	0.03489	34.473	28.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,210.37340		4.21037		4,241.38920	4.24139	4,210.373	28.31	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.32710		10.32710		10.29660	10.29660		15.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,284.89280		1.28489		1,259.95030	1.25995	1,284.893	14.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	47.79280		0.04779		53.35030	0.05335	47.793	14.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,275.73850		1.27574		1,250.87860	1.25088	1,275.739	14.88	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	48.63850		0.04864		54.27860	0.05428	48.639	14.88	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,266.59790		1.26660		1,241.82140	1.24182	1,266.598	14.86	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	49.49790		0.04950		55.22140	0.05522	49.498	14.86	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.33780		10.33780		10.30730	10.30730		15.86	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	12.08420		0.01208		13.79360	0.01379	12.084	16.80	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,049.88420		2.04988		2,021.09360	2.02109	2,049.884	16.80	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	556.08170		0.55608		549.86500	0.54986	556.082	15.17	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	318.28170		0.31828		342.56500	0.34257	318.282	15.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.43240		10.43240		10.40280	10.40280		16.14	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	765.99630		0.76600		756.45010	0.75645	765.996	14.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	273.59630		0.27360		293.65010	0.29365	273.596	14.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	759.91230		0.75991		751.06220	0.75106	759.912	14.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	277.51230		0.27751		298.26220	0.29826	277.512	14.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	754.40860		0.75441		745.70880	0.74571	754.409	14.77	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	282.00860		0.28201		302.90880	0.30291	282.009	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.46050		10.46050		10.43120	10.43120		16.17	15,690,750.00	1,500	20,463.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,036.96830		2.03697		2,010.18240	2.01018	2,036.968	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	26.46830		0.02647		28.98240	0.02898	26.468	15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	36.64330		0.03664		40.13530	0.04014	36.643	15.43	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,857.14330		1.85714		1,831.33530	1.83134	1,857.143	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,754.47290		1.75447		1,729.35010	1.72935	1,754.473	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	43.97290		0.04397		48.15010	0.04815	43.973	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,726.68110		1.72668		1,701.76030	1.70176	1,726.681	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	46.18110		0.04618		50.56030	0.05056	46.181	15.21	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	65.50080		0.06550		71.60040	0.07160	65.501	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,526.00080		1.52600		1,502.80040	1.50280	1,526.001	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,349.19600		1.34920		1,327.92650	1.32793	1,349.196	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	88.69600		0.08870		96.72650	0.09673	88.696	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,036.30910		1.03631		1,020.21610	1.02022	1,036.309	14.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	165.80910		0.16581		179.01610	0.17902	165.809	14.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	168.60370	0.16860	181.96750	0.18197	168.604	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,029.10370	1.02910	1,013.16750	1.01317	1,029.104	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,021.92950	1.02193	1,006.15050	1.00615	1,021.929	14.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	171.42950	0.17143	184.95050	0.18495	171.430	14.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	924.80620	0.92481	911.27850	0.91128	924.806	14.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	214.30620	0.21431	230.07850	0.23008	214.306	14.61	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	231.14400	0.23114	247.73190	0.24773	231.144	14.65	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	891.64400	0.89164	878.93190	0.87893	891.644	14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	786.12940	0.78613	776.12170	0.77612	786.129	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	295.62940	0.29563	314.92170	0.31492	295.629	14.85	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	764.76270	0.76476	755.25840	0.75526	764.763	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	314.26270	0.31426	334.05840	0.33406	314.263	14.96	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	373.65850	0.37366	394.87230	0.39487	373.658	15.29	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	704.15850	0.70416	696.07230	0.69607	704.159	15.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	448.36970	0.44837	445.66640	0.44567	448.370	17.09	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	787.86970	0.78787	814.46640	0.81447	787.870	17.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	275.04100	0.27504	274.70760	0.27471	275.041	19.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,414.54100	1.41454	1,443.50760	1.44351	1,414.541	19.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,671.98840	1.67199	1,701.32150	1.70132	1,671.988	19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	232.48840	0.23249	232.52150	0.23252	232.488	19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	220.34340	0.22034	220.46240	0.22046	220.343	20.23	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,759.84340	1.75984	1,789.26240	1.78926	1,759.843	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	198.64370	0.19864	198.88490	0.19888	198.644	20.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,938.14370	1.93814	1,967.68490	1.96768	1,938.144	20.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,974.17880	1.97418	2,003.73800	2.00374	1,974.179	20.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	194.67880	0.19468	194.93800	0.19494	194.679	20.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	171.58320	0.17158	171.92410	0.17192	171.583	21.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,211.08320	2.21108	2,240.72410	2.24072	2,211.083	21.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	159.56270	0.15956	159.78280	0.15978	159.563	23.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,599.06270	2.59906	2,628.58280	2.62858	2,599.063	23.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.46830	10.46830	10.43900	10.43900		16.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	46.84230	0.04684	51.30010	0.05130	46.842	15.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,735.14230	1.73514	1,710.30010	1.71030	1,735.142	15.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	714.01530	0.71402	705.86710	0.70587	714.015	15.29	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	375.71530	0.37572	396.86710	0.39687	375.715	15.29	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	200.43180	0.20043	200.66400	0.20066	200.432	20.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,972.13180	1.97213	2,001.66400	2.00166	1,972.132	20.80	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.57390	10.57390	10.54600	10.54600		16.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	916.43840	0.91644	905.23110	0.90523	916.438	15.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	332.53840	0.33254	349.23110	0.34923	332.538	15.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	910.55000	0.91055	899.45270	0.89945	910.550	15.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	336.65000	0.33665	353.45270	0.35345	336.650	15.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	905.20550	0.90521	894.20460	0.89420	905.206	15.04	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	341.30550	0.34131	358.20460	0.35820	341.306	15.04	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	751.50880	0.75151	743.33820	0.74334	751.509	15.87	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	507.60880	0.50761	527.33820	0.52734	507.609	15.87	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	302.60390	0.30260	301.93610	0.30194	302.604	20.04	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,798.70390	1.79870	1,825.93610	1.82594	1,798.704	20.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.61350	10.61350	10.58630	10.58630		16.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,734.93970	2.73494	2,710.64840	2.71065	2,734.940	16.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	21.43970	0.02144	24.34840	0.02435	21.440	16.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,253.40890	2.25341	2,230.47860	2.23048	2,253.409	15.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	39.90890	0.03991	44.17860	0.04418	39.909	15.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,794.74030	1.79474	1,774.38010	1.77438	1,794.740	15.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	81.24030	0.08124	88.08010	0.08808	81.240	15.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,018.82790	1.01883	1,006.53800	1.00654	1,018.828	14.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	305.32790	0.30533	320.23800	0.32024	305.328	14.94	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	814.11610	0.81412	805.18710	0.80519	814.116	15.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	490.61610	0.49062	508.88710	0.50889	490.616	15.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	809.66200	0.80966	800.80340	0.80080	809.662	15.77	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	496.16200	0.49616	514.50340	0.51450	496.162	15.77	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	805.23260	0.80523	796.45170	0.79645	805.233	15.80	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	501.73260	0.50173	520.15170	0.52015	501.733	15.80	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	571.13210	0.57113	566.34720	0.56635	571.132	17.36	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	907.63210	0.90763	930.04720	0.93005	907.632	17.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	330.31530	0.33032	329.48320	0.32948	330.315	20.01	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,816.81530	1.81682	1,843.18320	1.84318	1,816.815	20.01	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	269.38770	0.26939	269.38360	0.26938	269.388	21.13	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,255.88770	2.25589	2,283.08360	2.28308	2,255.888	21.13	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	245.97570	0.24598	246.62070	0.24662	245.976	23.24	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,782.47570	2.78248	2,810.32070	2.81032	2,782.476	23.24	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.76790	10.76790	10.74270	10.74270		16.98	161,518.50	15	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	34.21180	0.03421	38.12860	0.03813	34.212	16.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,802.11180	2.80211	2,780.82860	2.78083	2,802.112	16.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,375.05970	2.37506	2,355.21230	2.35521	2,375.060	15.65	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	57.15970	0.05716	62.51230	0.06251	57.160	15.65	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,328.30450	2.32830	2,308.63100	2.30863	2,328.305	15.56	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	60.40450	0.06040	65.93100	0.06593	60.404	15.56	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	63.80970	0.06381	69.51440	0.06951	63.810	15.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,281.70970	2.28171	2,262.21440	2.26221	2,281.710	15.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,403.05660	1.40306	1,390.27470	1.39027	1,403.057	14.95	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	235.15660	0.23516	247.57470	0.24757	235.157	14.95	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,143.85590	1.14386	1,134.21700	1.13422	1,143.856	15.36	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	375.95590	0.37596	391.51700	0.39152	375.956	15.36	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	716.78800	0.71679	712.85330	0.71285	716.788	17.49	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	948.88800	0.94889	970.15330	0.97015	948.888	17.49	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.17480	10.17480	10.14470	10.14470		15.19	50,874.00	5	844.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	72,628.00410	0.72628	70,358.33590	0.70358	72,628.004	14.23	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	4,148.00410	0.04148	4,888.33590	0.04888	4,148.004	14.23	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	71,761.22920	0.71761	69,514.34850	0.69514	71,761.229	14.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	4,281.22920	0.04281	5,044.34850	0.05044	4,281.229	14.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	70,897.92720	0.70898	68,674.25280	0.68674	70,897.927	14.21	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	4,417.92720	0.04418	5,204.25280	0.05204	4,417.927	14.21	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	24,448.64620	0.24449	24,115.76550	0.24116	24,448.646	15.61	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	31,968.64620	0.31969	34,645.76550	0.34646	31,968.646	15.61	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	21,019.57640	0.21020	20,802.19760	0.20802	21,019.576	16.03	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	38,539.57640	0.38540	41,332.19760	0.41332	38,539.576	16.03	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	10,145.36720	0.10145	10,179.29680	0.10179	10,145.367	18.21	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	77,665.36720	0.77665	80,709.29680	0.80709	77,665.367	18.21	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.32410	10.32410	10.29350	10.29350		16.16	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	37,637.83570	0.37638	37,425.48720	0.37425	37,637.836	16.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	54,227.83570	0.54228	57,075.48720	0.57075	54,227.836	16.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	37,309.29800	0.37309	37,104.16450	0.37104	37,309.298	16.32	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	54,899.29800	0.54899	57,754.16450	0.57754	54,899.298	16.32	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	36,983.72180	0.36984	36,785.95070	0.36786	36,983.722	16.36	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	55,573.72180	0.55574	58,435.95070	0.58436	55,573.722	16.36	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.46050	10.46050	10.43120	10.43120		0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	22,950.00000	0.22950	25,880.00000	0.25880	22,950.000	0.00	0	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	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	23,950.00000	0.23950	26,880.00000	0.26880	23,950.000	0.00	0	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	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	24,950.00000	0.24950	27,880.00000	0.27880	24,950.000	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	13/12/2013			Foreign Exchange Future		16.43990	16.43990	16.45580	16.45580		14.66	3,994,895.70	243	26,691.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future		1,577.78390	1.57778	1,594.69080	1.59469	1,577.784	14.70	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future		27.88390	0.02788	28.89080	0.02889	27.884	14.70	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future		1,568.35530	1.56836	1,585.28340	1.58528	1,568.355	14.68	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future		28.45530	0.02846	29.48340	0.02948	28.455	14.68	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future		1,558.93800	1.55894	1,575.88670	1.57589	1,558.938	14.67	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future		29.03800	0.02904	30.08670	0.03009	29.038	14.67	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		16.66960	16.66960	16.68570	16.68570		14.91	8,334,800.00	500	5,602.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future		3,835.10280	3.83510	3,851.47750	3.85148	3,835.103	19.23	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future		15.50280	0.01550	15.77750	0.01578	15.503	19.23	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future		3,686.94790	3.68695	3,703.29970	3.70330	3,686.948	18.82	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future		17.34790	0.01735	17.59970	0.01760	17.348	18.82	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future		2,466.81120	2.46681	2,485.00150	2.48500	2,466.811	15.55	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future		47.21120	0.04721	49.30150	0.04930	47.211	15.55	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future		2,428.41090	2.42841	2,446.74250	2.44674	2,428.411	15.45	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future		48.81090	0.04881	51.04250	0.05104	48.811	15.45	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future		2,418.81980	2.41882	2,437.18730	2.43719	2,418.820	15.42	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future		49.21980	0.04922	51.48730	0.05149	49.220	15.42	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future		2,409.23230	2.40923	2,427.63740	2.42764	2,409.232	15.40	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future		49.63230	0.04963	51.93740	0.05194	49.632	15.40	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future		2,227.81430	2.22781	2,246.98610	2.24699	2,227.814	14.91	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future		58.21430	0.05821	61.28610	0.06129	58.214	14.91	0.00	0	327.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.87900	16.87900	16.89820	16.89820		15.37	0.00	0	200.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future		1,273.18660	1.27319	1,294.01780	1.29402	1,273.187	14.34	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future		434.18660	0.43419	435.81780	0.43582	434.187	14.34	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future		1,266.92270	1.26692	1,287.75290	1.28775	1,266.923	14.34	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future		437.92270	0.43792	439.55290	0.43955	437.923	14.34	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future		1,261.12450	1.26112	1,281.93380	1.28193	1,261.124	14.35	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future		442.12450	0.44212	443.73380	0.44373	442.124	14.35	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		17.11410	17.11410	17.13780	17.13780		15.64	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Call	Foreign Exchange Future		1,153.16080	1.15316	1,172.23940	1.17224	1,153.161	15.31	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Put	Foreign Exchange Future		879.06080	0.87906	874.43940	0.87444	879.061	15.31	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Call	Foreign Exchange Future		1,148.86730	1.14887	1,167.91400	1.16791	1,148.867	15.32	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Put	Foreign Exchange Future		884.76730	0.88477	880.11400	0.88011	884.767	15.32	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Call	Foreign Exchange Future		1,144.58420	1.14458	1,163.59900	1.16360	1,144.584	15.34	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Put	Foreign Exchange Future		890.48420	0.89048	885.79900	0.88580	890.484	15.34	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10460	0.10460	0.10433	0.10433		17.35	0.00	0	14,280.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future		1,470.06350	0.01470	1,444.11510	0.01444	1,470.064	18.63	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future		10.56350	0.00011	11.01510	0.00011	10.563	18.63	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future		594.26360	0.00594	577.47990	0.00577	594.264	17.35	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future		134.76360	0.00135	144.37990	0.00144	134.764	17.35	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future		168.44970	0.00168	166.28580	0.00166	168.450	20.08	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future		708.94970	0.00709	733.18580	0.00733	708.950	20.08	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10621	0.10621	0.10594	0.10594		17.76	2,655.23	25	50.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future		1,654.71740	0.01655	1,629.11050	0.01629	1,654.717	16.68	0.00	0	0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future		33.81740	0.00034	35.31050	0.00035	33.817	16.68	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future		862.43310	0.00862	844.37470	0.00844	862.433	17.76	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Put	Foreign Exchange Future		241.53310	0.00242	250.57470	0.00251	241.533	17.76	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Call	Foreign Exchange Future		409.17910	0.00409	402.05660	0.00402	409.179	19.99	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Put	Foreign Exchange Future		788.27910	0.00788	808.25660	0.00808	788.279	19.99	0.00	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.86060	13.86060	13.78740	13.78740		14.71	4,449,252.60	321	77,841.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future		2,663.29580	2.66330	2,590.40440	2.59040	2,663.296	19.87	0.00	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future		2.69580	0.00270	3.00440	0.00300	2.696	19.87	0.00	0	0.00

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	2,421.13500	2.42113	2,348.34700	2.34835	2,421.135	18.70	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	3.53500	0.00354	3.94700	0.00395	3.535	18.70	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	2,371.34220	2.37134	2,298.58040	2.29858	2,371.342	18.45	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	3.74220	0.00374	4.18040	0.00418	3.742	18.45	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	2,321.56360	2.32156	2,248.82970	2.24883	2,321.564	18.21	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	3.96360	0.00396	4.42970	0.00443	3.964	18.21	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.25	Call	1,620.13790	1.62014	1,548.17380	1.54817	1,620.138	14.79	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.25	Put	9.53790	0.00954	10.77380	0.01077	9.538	14.79	0.00	0	22,875.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.30	Call	10.20930	0.01021	11.54450	0.01154	10.209	14.55	0.00	0	10,800.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.30	Put	1,570.80930	1.57081	1,498.94450	1.49894	1,570.809	14.55	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	1,375.35650	1.37536	1,305.54720	1.30555	1,375.356	13.80	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	14.75650	0.01476	18.14720	0.01815	14.757	13.80	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	1,280.62630	1.28063	1,211.84760	1.21185	1,280.626	13.77	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	20.02630	0.02003	24.44760	0.02445	20.026	13.77	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.70	Put	26.80600	0.02681	32.48300	0.03248	26.806	13.74	0.00	0	25,925.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.70	Call	1,187.40600	1.18741	1,119.88300	1.11988	1,187.406	13.74	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.75	Call	1,141.45680	1.14146	1,074.65280	1.07465	1,141.457	13.73	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.75	Put	30.85680	0.03086	37.25280	0.03725	30.857	13.73	0.00	0	800.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.85	Call	1,051.08540	1.05109	985.91600	0.98592	1,051.085	13.70	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.85	Put	40.48540	0.04049	48.51600	0.04852	40.485	13.70	0.00	0	15,000.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.95	Put	52.43960	0.05244	62.37740	0.06238	52.440	13.66	0.00	0	12,600.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.95	Call	963.03960	0.96304	899.77740	0.89978	963.040	13.66	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	836.12230	0.83612	776.24910	0.77625	836.122	13.62	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	75.52230	0.07552	88.84910	0.08885	75.522	13.62	0.00	0	6,100.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.20	Call	757.07590	0.75708	701.74140	0.70174	757.076	13.68	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.20	Put	96.47590	0.09648	114.34140	0.11434	96.476	13.68	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.40	Put	154.36800	0.15437	179.03840	0.17904	154.368	14.00	0.00	0	3,600.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.40	Call	614.96800	0.61497	566.43840	0.56644	614.968	14.00	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.00	Call	304.31220	0.30431	277.88010	0.27788	304.312	15.09	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.00	Put	443.71220	0.44371	490.48010	0.49048	443.712	15.09	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.15	Call	253.97250	0.25397	231.86490	0.23186	253.973	15.48	0.00	0	15,250.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.15	Put	543.37250	0.54337	594.46490	0.59446	543.373	15.48	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.40	Put	726.81310	0.72681	783.91840	0.78392	726.813	16.12	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.40	Call	187.41310	0.18741	171.31840	0.17132	187.413	16.12	0.00	0	12,600.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.65	Call	138.86750	0.13887	127.58320	0.12758	138.868	16.79	0.00	0	12,200.00
€ / R	On	13/12/2013		Foreign Exchange Future	14.65	Put	928.26750	0.92827	990.18320	0.99018	928.268	16.79	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.05	Call	87.89150	0.08789	81.45020	0.08145	87.891	17.93	0.00	0	10,800.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.05	Put	1,277.29150	1.27729	1,344.05020	1.34405	1,277.291	17.93	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.35	Put	1,551.77320	1.55177	1,620.37630	1.62038	1,551.773	18.70	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	15.35	Call	62.37320	0.06237	57.77630	0.05778	62.373	18.70	0.00	0	7,500.00
€ / R	On	17/03/2014		Foreign Exchange Future			14.06700	14.06700	13.99290	13.99290		14.96	14,067,000.00	1,000	24,512.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Call	1,640.75650	1.64076	1,574.73950	1.57474	1,640.756	14.15	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Put	63.75650	0.06376	71.83950	0.07184	63.756	14.15	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	1,631.51520	1.63152	1,565.60560	1.56561	1,631.515	14.13	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	64.51520	0.06452	72.70560	0.07271	64.515	14.13	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Call	1,622.28110	1.62228	1,556.48180	1.55648	1,622.281	14.10	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Put	65.28110	0.06528	73.58180	0.07358	65.281	14.10	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	1,493.99800	1.49400	1,432.28960	1.43229	1,493.998	13.76	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	76.99800	0.07700	89.38960	0.08939	76.998	13.76	0.00	0	500.00
€ / R	On	13/06/2014		Foreign Exchange Future			14.25690	14.25690	14.18410	14.18410		15.32	0.00	0	500.00
€ / R	On	13/06/2014		Foreign Exchange Future	13.79	Call	937.66120	0.93766	903.83620	0.90384	937.661	14.58	0.00	0	0.00
€ / R	On	13/06/2014		Foreign Exchange Future	13.79	Put	470.76120	0.47076	509.73620	0.50974	470.761	14.58	0.00	0	0.00
€ / R	On	13/06/2014		Foreign Exchange Future	13.80	Call	932.54510	0.93255	898.93540	0.89894	932.545	14.60	0.00	0	0.00
€ / R	On	13/06/2014		Foreign Exchange Future	13.80	Put	475.64510	0.47565	514.83540	0.51484	475.645	14.60	0.00	0	0.00
€ / R	On	13/06/2014		Foreign Exchange Future	13.81	Put	480.55520	0.48056	519.95570	0.51996	480.555	14.62	0.00	0	0.00
€ / R	On	13/06/2014		Foreign Exchange Future	13.81	Call	927.45520	0.92746	894.05570	0.89406	927.455	14.62	0.00	0	0.00
€ / R	On	15/09/2014		Foreign Exchange Future			14.47060	14.47060	14.40040	14.40040		15.59	0.00	0	0.00

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	930.12410		0.93012		905.96240	0.90596	930.124	15.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	799.52410		0.79952		845.56240	0.84556	799.524	15.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	926.05230		0.92605		902.07090	0.90207	926.052	15.44	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	805.45230		0.80545		851.67090	0.85167	805.452	15.44	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	922.00560		0.92201		898.19280	0.89819	922.006	15.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	811.40560		0.81141		857.79280	0.85779	811.406	15.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.68520		14.68520		14.61800	14.61800		16.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,494.72210		1.49472		1,449.71710	1.44972	1,494.722	14.78	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	499.52210		0.49952		521.71710	0.52172	499.522	14.78	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	503.62950		0.50363		525.95710	0.52596	503.629	14.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,488.82950		1.48883		1,443.95710	1.44396	1,488.830	14.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,482.96160		1.48296		1,438.21640	1.43822	1,482.962	14.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	507.76160		0.50776		530.21640	0.53022	507.762	14.80	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.39893		109.39893		109.61601	109.61601			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,591.07000		1.59107		1,373.99000	1.37399	1,591.070		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,601.07000		1.60107		1,383.99000	1.38399	1,601.070		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,611.07000		1.61107		1,393.99000	1.39399	1,611.070		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.60211		105.60211		105.59725	105.59725			0.00	0	18.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,387.89000		4.38789		4,392.75000	4.39275	4,387.890		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	4,397.89000		4.39789		4,402.75000	4.40275	4,397.890		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,407.89000		4.40789		4,412.75000	4.41275	4,407.890		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.17474		110.17474		110.16944	110.16944			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	184.74000		0.18474		179.44000	0.17944	184.740		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	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	174.74000		0.17474		169.44000	0.16944	174.740		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	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	164.74000		0.16474		159.44000	0.15944	164.740		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	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			410.33500		410.33500		409.46600	409.46600			0.00	0	0.00
AL37	On 06/02/2014	Index Future			415.73100		415.73100		414.85100	414.85100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			486.04100		486.04100		484.84400	484.84400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			492.43300		492.43300		491.21900	491.21900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			436.68300		436.68300		435.21500	435.21500			61,135,620.00	14	759.00
ALBI	On 06/02/2014	Index Future			442.42500		442.42500		440.93800	440.93800			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.50720		9.50720		9.45820	9.45820		11.90	21,961,632.00	2,310	9,264.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,211.82300		1.21182		1,163.87050	1.16387	1,211.823	15.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	4.62300		0.00462		5.67050	0.00567	4.623	15.15	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	918.13110		0.91813		871.36280	0.87136	918.131	13.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	10.93110		0.01093		13.16280	0.01316	10.931	13.68	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	107.78010		0.10778		126.66790	0.12667	107.780	11.73	0.00	0	0.00

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	314.98010		0.31498		284.86790	0.28487	314.980	11.73	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	222.43740		0.22244		198.76690	0.19877	222.437	11.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	175.23740		0.17524		200.56690	0.20057	175.237	11.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	217.34270		0.21734		194.24980	0.19425	217.343	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	180.14270		0.18014		206.04980	0.20605	180.143	11.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	185.12900		0.18513		211.61360	0.21161	185.129	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	212.32900		0.21233		189.81360	0.18981	212.329	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	160.11020		0.16011		142.54350	0.14254	160.110	12.09	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	252.91020		0.25291		284.34350	0.28434	252.910	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	22.03720		0.02204		18.20100	0.01820	22.037	13.17	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	814.83720		0.81484		860.00100	0.86000	814.837	13.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	10.02810		0.01003		8.89830	0.00890	10.028	14.08	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,102.82810		1.10283		1,150.69830	1.15070	1,102.828	14.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.58720		9.58720		9.53930	9.53930		12.00	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	357.25280		0.35725		331.99400	0.33199	357.253	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	260.05280		0.26005		282.69400	0.28269	260.053	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	352.00340		0.35200		326.98200	0.32698	352.003	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	264.80340		0.26480		287.68200	0.28768	264.803	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	346.80630		0.34681		322.01960	0.32202	346.806	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	269.60630		0.26961		292.71960	0.29272	269.606	11.98	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.66070		9.66070		9.61360	9.61360		12.14	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	299.37310		0.29937		281.75420	0.28175	299.373	12.44	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	528.67310		0.52867		558.15420	0.55815	528.673	12.44	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	535.17900		0.53518		564.82390	0.56482	535.179	12.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	295.87900		0.29588		278.42390	0.27842	295.879	12.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	292.42090		0.29242		275.12530	0.27513	292.421	12.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	541.72090		0.54172		571.52530	0.57153	541.721	12.46	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74340		9.74340		9.69820	9.69820		12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	568.06710		0.56807		542.44710	0.54245	568.067	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	364.66710		0.36467		384.24710	0.38425	364.667	12.25	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	562.75960		0.56276		537.27790	0.53728	562.760	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	369.35960		0.36936		389.07790	0.38908	369.360	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	557.48380		0.55748		532.14020	0.53214	557.484	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	374.08380		0.37408		393.94020	0.39394	374.084	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.84870		9.84870		9.79570	9.79570		12.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	187.31980		0.18732		174.20410	0.17420	187.320	13.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	278.61980		0.27862		318.50410	0.31850	278.620	13.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	183.65590		0.18366		170.83430	0.17083	183.656	13.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	284.95590		0.28496		325.13430	0.32513	284.956	13.25	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	180.05640		0.18006		167.52380	0.16752	180.056	13.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	291.35640		0.29136		331.82380	0.33182	291.356	13.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.96950		9.96950		9.91590	9.91590		13.89	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	385.28700		0.38529		366.66880	0.36667	385.287	13.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	355.78700		0.35579		390.76880	0.39077	355.787	13.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	380.66150		0.38066		362.59750	0.36260	380.662	13.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	361.16150		0.36116		396.69750	0.39670	361.162	13.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	376.41300		0.37641		358.57070	0.35857	376.413	13.91	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	366.91300		0.36691		402.67070	0.40267	366.913	13.91	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			109.82650		109.82650		-97.66310	-97.66310			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			463.77790		463.77790		441.67510	441.67510			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			446.53720		446.53720		433.64210	433.64210			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			400.46110		400.46110		360.38090	360.38090			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			74.10920		74.10920		77.61380	77.61380			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			48.93700		48.93700		51.43990	51.43990			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.31260		11.31260		11.25940	11.25940		15.13	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	612.90660		0.61291	577.72270	0.57772		612.907	14.23	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	90.30660		0.09031	108.32270	0.10832		90.307	14.23	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	605.54150		0.60554	570.67140	0.57067		605.542	14.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	92.94150		0.09294	111.27140	0.11127		92.941	14.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	598.22830		0.59823	563.67150	0.56367		598.228	14.26	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	95.62830		0.09563	114.27150	0.11427		95.628	14.26	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.48930		11.48930	11.43500	11.43500			15.54	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	568.81090		0.56881	547.17890	0.54718		568.811	15.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	369.51090		0.36951	402.17890	0.40218		369.511	15.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	563.91290		0.56391	542.47530	0.54248		563.913	15.16	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	374.61290		0.37461	407.47530	0.40748		374.613	15.16	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	559.05440		0.55905	537.81020	0.53781		559.054	15.18	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	379.75440		0.37975	412.81020	0.41281		379.754	15.18	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.66230		1.66230	1.65600	1.65600			14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	490.27650		0.04903	473.49910	0.04735		490.277	14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	367.27650		0.03673	413.49910	0.04135		367.277	14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	444.59550		0.04446	430.05150	0.04301		444.596	14.82	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	421.59550		0.04216	470.05150	0.04701		421.596	14.82	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	402.64310		0.04026	390.12650	0.03901		402.643	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	479.64310		0.04796	530.12650	0.05301		479.643	15.01	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67960		1.67960	1.67330	1.67330			15.50	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	644.18440		0.06442	634.07490	0.06341		644.184	15.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	748.18440		0.07482	801.07490	0.08011		748.184	15.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	604.85840		0.06049	597.44130	0.05974		604.858	15.50	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	808.85840		0.08089	864.44130	0.08644		808.858	15.50	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	569.77120		0.05698	562.88260	0.05629		569.771	15.66	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	873.77120		0.08738	929.88260	0.09299		873.771	15.66	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.53137		110.53137	110.52603	110.52603				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	541.37000		0.54137	536.03000	0.53603		541.370		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	531.37000		0.53137	526.03000	0.52603		531.370		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	521.37000		0.52137	516.03000	0.51603		521.370		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			9.43239		83.98718	9.49437	83.51199				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	7,777.06000		7.77706	8,252.25000	8.25225		7,777.060		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	7,688.78000		7.68878	8,163.97000	8.16397		7,688.780		0.00	0	0.00

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	7,600.63000	7.60063		8,075.82000	8.07582		7,600.630		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.54589	85.09167		9.60993	84.61024				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	44.50000	0.04450		525.93000	0.52593		44.500		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	31.03000	0.03103		0.00000	0.00000		31.030		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000	0.00000		450.40000	0.45040		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	106.45000	0.10645		0.00000	0.00000		106.450		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000	0.00000		374.98000	0.37498		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			436.02200	436.02200		434.58300	434.58300				0.00	0	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	99,680.00000	9.96800		114,070.00000	11.40700		99,680.000		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	99,780.00000	9.97800		114,170.00000	11.41700		99,780.000		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	99,880.00000	9.98800		114,270.00000	11.42700		99,880.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.75600	441.75600		440.29800	440.29800				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	17,660.00000	1.76600		3,080.00000	0.30800		17,660.000		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	17,560.00000	1.75600		2,980.00000	0.29800		17,560.000		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	17,460.00000	1.74600		2,880.00000	0.28800		17,460.000		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			195.96400	195.96400		195.99200	195.99200				0.00	0	1,151.00
IGOV	On 06/02/2014	Index Future			198.56500	198.56500		198.59400	198.59400				0.00	0	174.00
ILBI	On 07/11/2013	Index Future			532.39900	532.39900		533.00500	533.00500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			539.49200	539.49200		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			5.15000	94.85000		5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.21000	94.79000		5.21000	94.79000				0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.25000	94.75000		5.26000	94.74000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.33000	94.67000		5.33000	94.67000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.46000	94.54000		5.46000	94.54000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.59000	94.41000		5.60000	94.40000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.97000	94.03000		5.97000	94.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.27000	93.73000		6.28000	93.72000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.53000	93.47000		6.55000	93.45000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.78000	93.22000		6.81000	93.19000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.03000	92.97000		7.05000	92.95000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.27000	92.73000		7.29000	92.71000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.41530	8.41530		8.35550	8.35550			10.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	326.81430	0.32681		286.40030	0.28640		326.814	10.36	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		
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.14	Put	51.51430	0.05151	70.90030	0.07090	51.514	10.36	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.15	Call	319.20090	0.31920	279.39030	0.27939	319.201	10.35	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.15	Put	53.90090	0.05390	73.89030	0.07389	53.901	10.35	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.16	Call	311.67040	0.31167	272.47060	0.27247	311.670	10.35	0.00	0	0.00	
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.16	Put	56.37040	0.05637	76.97060	0.07697	56.370	10.35	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future			8.48150	8.48150	8.42190	8.42190		12.15	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.14	Call	471.32610	0.47133	437.64930	0.43765	471.326	11.96	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.14	Put	129.82610	0.12983	155.74930	0.15575	129.826	11.96	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.15	Call	464.64840	0.46465	431.26860	0.43127	464.648	11.96	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.15	Put	133.14840	0.13315	159.36860	0.15937	133.148	11.96	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.16	Call	458.02740	0.45803	424.94580	0.42495	458.027	11.97	0.00	0	0.00	
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.16	Put	136.52740	0.13653	163.04580	0.16305	136.527	11.97	0.00	0	0.00	
R / ¥EN	On	13/12/2013			Foreign Exchange Future			9.65460	9.65460	0.10354	9.68450	9.68450	17.96	0.00	0	0.00	
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.69	Call	2,874.01320	0.28740	0.10354	3,062.57230	0.30626	2,874.013	17.91	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.69	Put	3,228.01320	0.32280	0.10354	3,117.57230	0.31176	3,228.013	17.91	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.70	Call	2,825.56640	0.28256	0.10354	3,008.35810	0.30084	2,825.566	17.90	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.70	Put	3,279.56640	0.32796	0.10354	3,163.35810	0.31634	3,279.566	17.90	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.71	Call	2,777.63980	0.27776	0.10354	2,958.65200	0.29587	2,777.640	17.89	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.71	Put	3,331.63980	0.33316	0.10354	3,213.65200	0.32137	3,331.640	17.89	0.00	0	0.00
R023	On	07/11/2013			Bond Future			7.69037	101.93626		7.73200	101.66300		0.00	0	12,954.00	
R023	On	07/11/2013			Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On	07/11/2013			Bond Future	6.49	Put	8,305.87000	8.30587		8,579.13000	8.57913		8,305.870	0.00	0	0.00
R023	On	07/11/2013			Bond Future	6.50	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On	07/11/2013			Bond Future	6.50	Put	8,233.14000	8.23314		8,506.40000	8.50640		8,233.140	0.00	0	0.00
R023	On	07/11/2013			Bond Future	6.51	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On	07/11/2013			Bond Future	6.51	Put	8,160.46000	8.16046		8,433.72000	8.43372		8,160.460	0.00	0	0.00
R023	On	06/02/2014			Bond Future			7.78557	103.27678		7.82891	102.99990		0.00	0	0.00	
R023	On	06/02/2014			Bond Future	7.84	Call	347.57000	0.34757		70.69000	0.07069		347.570	0.00	0	0.00
R023	On	06/02/2014			Bond Future	7.84	Put	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On	06/02/2014			Bond Future	7.85	Call	411.25000	0.41125		134.37000	0.13437		411.250	0.00	0	0.00
R023	On	06/02/2014			Bond Future	7.85	Put	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R023	On	06/02/2014			Bond Future	7.86	Call	474.89000	0.47489		198.01000	0.19801		474.890	0.00	0	0.00
R023	On	06/02/2014			Bond Future	7.86	Put	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00	
R157	On	07/11/2013			Bond Future			6.13525	114.77153		6.18970	114.67031	2.61	0.00	0	29,465.00	
R157	On	07/11/2013			Bond Future	5.59	Call	60.47000	0.06047		50.65000	0.05065		60.470	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.59	Put	1,080.76000	1.08076		1,172.16000	1.17216		1,080.760	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.60	Call	63.05000	0.06305		52.86000	0.05286		63.050	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.60	Put	1,064.52000	1.06452		1,155.55000	1.15555		1,064.520	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.61	Call	65.72000	0.06572		55.16000	0.05516		65.720	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.61	Put	1,048.37000	1.04837		1,139.03000	1.13903		1,048.370	0.00	0	0.00
R157	On	06/02/2014			Bond Future			6.28978	116.28080		6.35393	116.17827	2.39	0.00	0	300.00	
R157	On	06/02/2014			Bond Future	5.64	Call	249.17000	0.24917		225.56000	0.22556		249.170	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.64	Put	1,295.12000	1.29512		1,374.04000	1.37404		1,295.120	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.65	Call	253.56000	0.25356		229.62000	0.22962		253.560	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.65	Put	1,283.31000	1.28331		1,361.90000	1.36190		1,283.310	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.66	Call	258.00000	0.25800		233.74000	0.23374		258.000	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.66	Put	1,271.56000	1.27156		1,349.83000	1.34983		1,271.560	0.00	0	0.00
R157	On	08/05/2014			Bond Future			6.45405	111.04696		6.52997	110.94483	2.23	0.00	0	0.00	
R157	On	08/05/2014			Bond Future	5.19	Call	183.86000	0.18386		167.04000	0.16704		183.860	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.19	Put	1,904.46000	1.90446		1,989.77000	1.98977		1,904.460	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.20	Call	186.32000	0.18632		169.32000	0.16932		186.320	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.20	Put	1,893.16000	1.89316		1,978.29000	1.97829		1,893.160	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.21	Call	188.81000	0.18881		171.62000	0.17162		188.810	0.00	0	0.00

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	1,881.89000		1.88189		1,966.83000	1.96683	1,881.890	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.64219		112.59888		6.73835	112.49375		1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	867.10000		0.86710		814.35000	0.81435	867.100	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	760.16000		0.76016		812.54000	0.81254	760.160	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	872.76000		0.87276		819.79000	0.81979	872.760	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	754.90000		0.75490		807.06000	0.80706	754.900	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	878.85000		0.87885		825.66000	0.82566	878.850	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	750.07000		0.75007		802.01000	0.80201	750.070	1.97	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			8.03429		123.87356		8.09612	123.31286		13.96	2,477,471.20	20	57,161.00
R186	On 07/11/2013	Bond Future	6.50	Call	5.27000		0.00527		4.25000	0.00425	5.270	13.65	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,177.20000		15.17720		15,736.88000	15.73688	15,177.200	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	21.40000		0.02140		17.42000	0.01742	21.400	13.65	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,546.92000		12.54692		13,103.64000	13.10364	12,546.920	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,986.19000		1.98619		1,755.60000	1.75560	1,986.190	13.96	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,298.73000		2.29873		2,628.84000	2.62884	2,298.730	13.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,650.23000		2.65023		2,367.09000	2.36709	2,650.230	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,693.84000		1.69384		1,971.40000	1.97140	1,693.840	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,655.52000		1.65552		1,929.33000	1.92933	1,655.520	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,701.83000		2.70183		2,414.94000	2.41494	2,701.830	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,753.97000		2.75397		2,463.33000	2.46333	2,753.970	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,617.84000		1.61784		1,887.90000	1.88790	1,617.840	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,246.35000		3.24635		2,922.39000	2.92239	3,246.350	14.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,306.08000		1.30608		1,542.82000	1.54282	1,306.080	14.08	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	676.10000		0.67610		828.76000	0.82876	676.100	14.20	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,810.29000		4.81029		4,402.25000	4.40225	4,810.290	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,589.16000		6.58916		6,116.69000	6.11669	6,589.160	14.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	318.17000		0.31817		406.40000	0.40640	318.170	14.32	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,488.94000		8.48894		7,974.07000	7.97407	8,488.940	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	136.58000		0.13658		182.41000	0.18241	136.580	14.45	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.12476		120.21305		8.18881	119.64501		14.24	0.00	0	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,520.34000		2.52034		2,325.08000	2.32508	2,520.340	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,014.06000		6.01406		6,386.84000	6.38684	6,014.060	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,553.65000		2.55365		2,356.48000	2.35648	2,553.650	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,954.77000		5.95477		6,325.64000	6.32564	5,954.770	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,587.24000		2.58724		2,388.16000	2.38816	2,587.240	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,895.85000		5.89585		6,264.81000	6.26481	5,895.850	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.21500		121.84162		8.28118	121.26771		13.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,055.55000		12.05555		12,507.44000	12.50744	12,055.550	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,673.66000		1.67366		1,551.64000	1.55164	1,673.660	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,693.65000		1.69365		1,570.46000	1.57046	1,693.650	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,977.80000		11.97780		12,428.52000	12.42852	11,977.800	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,900.33000		11.90033		12,349.88000	12.34988	11,900.330	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,713.81000		1.71381		1,589.45000	1.58945	1,713.810	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,663.03000		2.66303		2,487.78000	2.48778	2,663.030	13.72	943,497.06	114	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,120.10000		9.12010		9,518.76000	9.51876	9,120.100	13.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,519.55000		6.51955		6,194.57000	6.19457	6,519.550	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,075.61000		4.07561		4,324.54000	4.32454	4,075.610	14.04	944,420.46	114	1,933.00
R186	On 07/08/2014	Bond Future			8.30252		118.25229		8.37131	117.66881		13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,942.78000		5.94278		5,652.09000	5.65209	5,942.780	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,049.42000		6.04942		6,342.21000	6.34221	6,049.420	13.84	0.00	0	0.00



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	5,985.23000		5.98523	5,693.22000	5.69322	5,985.230	13.84	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	6,006.69000		6.00669	6,298.16000	6.29816	6,006.690	13.84	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	6,027.83000		6.02783	5,734.51000	5.73451	6,027.830	13.85	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	5,964.19000		5.96419	6,254.35000	6.25435	5,964.190	13.85	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			278.13795		278.13795	278.13037	278.13037			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	1,852.05000		1.85205	1,859.63000	1.85963	1,852.050		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	1,862.05000		1.86205	1,869.63000	1.86963	1,862.050		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	1,872.05000		1.87205	1,879.63000	1.87963	1,872.050		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			5.17113		107.23473	5.22560	107.17519		1.61	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	64.01000		0.06401	54.19000	0.05419	64.010	1.58	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	482.06000		0.48206	531.78000	0.53178	482.060	1.58	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	66.49000		0.06649	56.34000	0.05634	66.490	1.58	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	473.54000		0.47354	522.93000	0.52293	473.540	1.58	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	69.03000		0.06903	58.56000	0.05856	69.030	1.59	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	465.08000		0.46508	514.15000	0.51415	465.080	1.59	0.00	0	0.00	
R201	On 06/02/2014	Bond Future			5.12982		104.23705	5.20081	104.17672		1.35	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	378.61000		0.37861	347.81000	0.34781	378.610	1.35	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	285.00000		0.28500	314.53000	0.31453	285.000	1.35	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	383.24000		0.38324	352.19000	0.35219	383.240	1.35	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	281.14000		0.28114	310.42000	0.31042	281.140	1.35	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	388.15000		0.38815	356.86000	0.35686	388.150	1.35	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	277.56000		0.27756	306.60000	0.30660	277.560	1.35	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.99115		105.64914	5.08962	105.58964		1.14	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	293.25000		0.29325	268.92000	0.26892	293.250	1.12	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	445.30000		0.44530	480.47000	0.48047	445.300	1.12	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	295.88000		0.29588	271.39000	0.27139	295.880	1.12	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	441.87000		0.44187	476.88000	0.47688	441.870	1.12	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	298.52000		0.29852	273.88000	0.27388	298.520	1.12	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	438.45000		0.43845	473.31000	0.47331	438.450	1.12	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			4.50150		102.71553	4.67190	102.65374		0.80	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	472.35000		0.47235	433.89000	0.43389	472.350	0.82	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	187.08000		0.18708	210.41000	0.21041	187.080	0.82	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Call	474.67000		0.47467	436.11000	0.43611	474.670	0.82	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Put	185.79000		0.18579	209.02000	0.20902	185.790	0.82	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Call	476.99000		0.47699	438.32000	0.43832	476.990	0.82	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Put	184.51000		0.18451	207.63000	0.20763	184.510	0.82	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			204.83192		204.83192	204.82283	204.82283			0.00	0	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	4,158.08000		4.15808		4,167.17000	4.16717	4,158.080		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	4,168.08000		4.16808		4,177.17000	4.17717	4,168.080		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	4,178.08000		4.17808		4,187.17000	4.18717	4,178.080		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			6.81506		106.08390		6.87302	105.88546		5.49	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	9.79000		0.00979		7.88000	0.00788	9.790	5.36	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,883.09000		3.88309		4,079.62000	4.07962	3,883.090	5.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	41.43000		0.04143		33.99000	0.03399	41.430	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,916.96000		2.91696		3,107.96000	3.10796	2,916.960	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	43.41000		0.04341		35.63000	0.03563	43.410	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,883.51000		2.88351		3,074.17000	3.07417	2,883.510	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	45.46000		0.04546		37.35000	0.03735	45.460	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,850.15000		2.85015		3,040.48000	3.04048	2,850.150	5.39	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,854.38000		103.85438		103,655.94000	103.65594	103,854.380	5.68	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	5.68	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.94168		107.47895		7.00441	107.27793		5.04	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	250.44000		0.25044		223.38000	0.22338	250.440	4.93	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,492.72000		3.49272		3,666.68000	3.66668	3,492.720	4.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	362.93000		0.36293		326.19000	0.32619	362.930	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,974.51000		2.97451		3,138.79000	3.13879	2,974.510	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	369.79000		0.36979		332.49000	0.33249	369.790	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,948.30000		2.94830		3,112.02000	3.11202	2,948.300	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	376.74000		0.37674		338.87000	0.33887	376.740	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,922.19000		2.92219		3,085.34000	3.08534	2,922.190	4.95	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,110.07000		1.11007		1,024.09000	1.02409	1,110.070	5.02	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,436.93000		1.43693		1,551.97000	1.55197	1,436.930	5.02	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.06654		104.77374		7.13414	104.57162		4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,372.50000		4.37250		4,546.62000	4.54662	4,372.500	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	305.73000		0.30573		277.73000	0.27773	305.730	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	310.34000		0.31034		281.98000	0.28198	310.340	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,345.73000		4.34573		4,519.49000	4.51949	4,345.730	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,319.02000		4.31902		4,492.42000	4.49242	4,319.020	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	315.01000		0.31501		286.29000	0.28629	315.010	4.77	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,257.79000		1.25779		1,174.64000	1.17464	1,257.790	4.87	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,938.70000		1.93870		2,057.67000	2.05767	1,938.700	4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,134.17000		2.13417		2,017.29000	2.01729	2,134.170	4.95	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,141.85000		1.14185		1,227.09000	1.22709	1,141.850	4.95	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.19256		106.23757		7.26692	106.03118		4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,347.92000		1.34792		1,265.56000	1.26556	1,347.920	4.60	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,333.52000		2.33352		2,457.55000	2.45755	2,333.520	4.60	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,944.78000		1.94478		1,839.72000	1.83972	1,944.780	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,674.43000		1.67443		1,775.76000	1.77576	1,674.430	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,959.86000		1.95986		1,854.30000	1.85430	1,959.860	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,661.81000		1.66181		1,762.64000	1.76264	1,661.810	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,975.00000		1.97500		1,868.94000	1.86894	1,975.000	4.65	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,649.27000		1.64927		1,749.60000	1.74960	1,649.270	4.65	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			8.96986		97.82405		9.02653	97.29704			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	3,972.88000		3.97288		3,445.87000	3.44587	3,972.880		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	4,060.02000		4.06002		3,533.01000	3.53301	4,060.020		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	4,147.02000		4.14702		3,620.01000	3.62001	4,147.020		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			9.06280		94.85373		9.12125	94.31981			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,752.72000		2.75272		2,218.80000	2.21880	2,752.720		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	2,840.15000		2.84015		2,306.23000	2.30623	2,840.150		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	2,927.44000		2.92744		2,393.52000	2.39352	2,927.440		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			9.15660		96.13884		9.21671	95.59927			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,893.14000		1.89314		1,353.57000	1.35357	1,893.140		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	1,980.34000		1.98034		1,440.77000	1.44077	1,980.340		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	2,067.40000		2.06740		1,527.83000	1.52783	2,067.400		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			7.00372		107.35209		7.07139	107.05879		7.38	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	114.51000		0.11451		93.11000	0.09311	114.510	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,270.39000		3.27039		3,542.29000	3.54229	3,270.390	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	119.07000		0.11907		96.91000	0.09691	119.070	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,229.93000		3.22993		3,501.07000	3.50107	3,229.930	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	123.77000		0.12377		100.83000	0.10083	123.770	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,189.63000		3.18963		3,459.99000	3.45999	3,189.630	7.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	970.74000		0.97074		844.26000	0.84426	970.740	7.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	986.89000		0.98689		1,153.71000	1.15371	986.890	7.38	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.10927		104.73377		7.18121	104.43661		7.35	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	674.16000		0.67416		606.23000	0.60623	674.160	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,703.37000		3.70337		3,932.60000	3.93260	3,703.370	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	684.87000		0.68487		616.09000	0.61609	684.870	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,671.23000		3.67123		3,899.61000	3.89961	3,671.230	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	695.71000		0.69571		626.07000	0.62607	695.710	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,639.24000		3.63924		3,866.76000	3.86676	3,639.240	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.21740		106.15255		7.29368	105.85304		6.90	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	631.07000		0.63107		574.73000	0.57473	631.070	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,392.39000		5.39239		5,635.56000	5.63556	5,392.390	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	639.12000		0.63912		582.20000	0.58220	639.120	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,358.89000		5.35889		5,601.48000	5.60148	5,358.890	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,325.48000		5.32548		5,567.48000	5.56748	5,325.480	6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	647.25000		0.64725		589.74000	0.58974	647.250	6.76	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.32449		103.60390		7.40642	103.29874		6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,763.82000		2.76382		2,606.33000	2.60633	2,763.820	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,333.90000		2.33390		2,481.57000	2.48157	2,333.900	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,783.34000		2.78334		2,625.13000	2.62513	2,783.340	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,316.31000		2.31631		2,463.26000	2.46326	2,316.310	6.71	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,802.94000		2.80294		2,644.02000	2.64402	2,802.940	6.72	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,298.81000		2.29881		2,445.05000	2.44505	2,298.810	6.72	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			7.30267		102.09131		7.33946	101.91148		9.00	2,246,008.82	22	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	207.15000		0.20715		190.87000	0.19087	207.150	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,261.18000		3.26118		3,424.73000	3.42473	3,261.180	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	214.46000		0.21446		197.63000	0.19763	214.460	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,217.73000		3.21773		3,380.73000	3.38073	3,217.730	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	221.96000		0.22196		204.58000	0.20458	221.960	8.89	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,174.51000		3.17451		3,336.96000	3.33696	3,174.510	8.89	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.40606		99.79472		7.44482	99.61250		8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	755.52000		0.75552		717.24000	0.71724	755.520	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,442.53000		4.44253		4,586.47000	4.58647	4,442.530	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	767.49000		0.76749		728.72000	0.72872	767.490	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,405.30000		4.40530		4,548.75000	4.54875	4,405.300	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	779.60000		0.77960		740.33000	0.74033	779.600	8.84	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,368.25000		4.36825		4,511.20000	4.51120	4,368.250	8.84	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.51396		101.14669		7.55452	100.96357		8.65	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	669.77000		0.66977		639.73000	0.63973	669.770	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,881.21000		6.88121		7,034.29000	7.03429	6,881.210	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,840.99000		6.84099		6,993.75000	6.99375	6,840.990	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	678.21000		0.67821		647.85000	0.64785	678.210	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	686.73000		0.68673		656.05000	0.65605	686.730	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,800.87000		6.80087		6,953.31000	6.95331	6,800.870	8.48	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.62107		98.91922		7.66428	98.73220		8.55	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,241.74000		3.24174		3,148.34000	3.14834	3,241.740	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,943.60000		2.94360		3,037.22000	3.03722	2,943.600	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,264.07000		3.26407		3,170.27000	3.17027	3,264.070	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,922.77000		2.92277		3,015.99000	3.01599	2,922.770	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,286.50000		3.28650		3,192.27000	3.19227	3,286.500	8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,902.06000		2.90206		2,994.85000	2.99485	2,902.060	8.54	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			7.44062		96.91734		7.48234	96.68951		10.31	678,421.38	7	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	183.83000		0.18383		165.51000	0.16551	183.830	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,824.50000		3.82450		4,034.01000	4.03401	3,824.500	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	190.76000		0.19076		171.81000	0.17181	190.760	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,774.20000		3.77420		3,983.08000	3.98308	3,774.200	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	197.91000		0.19791		178.29000	0.17829	197.910	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,724.17000		3.72417		3,932.38000	3.93238	3,724.170	10.15	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,401.10000		1.40110		1,297.01000	1.29701	1,401.100	10.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,077.03000		1.07703		1,200.77000	1.20077	1,077.030	10.31	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.53693		98.19186		7.58058	97.96099		10.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	799.04000		0.79904		751.79000	0.75179	799.040	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,137.07000		5.13707		5,320.69000	5.32069	5,137.070	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	811.94000		0.81194		764.07000	0.76407	811.940	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,094.06000		5.09406		5,277.06000	5.27706	5,094.060	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	825.00000		0.82500		776.50000	0.77650	825.000	10.04	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,051.25000		5.05125		5,233.62000	5.23362	5,051.250	10.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.63227		96.12536		7.67768	95.89290		10.01		0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	684.15000		0.68415		647.60000	0.64760	684.150	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,880.44000		7.88044		8,076.35000	8.07635	7,880.440	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	693.19000		0.69319		656.24000	0.65624	693.190	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,833.47000		7.83347		8,028.98000	8.02898	7,833.470	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,786.62000		7.78662		7,981.72000	7.98172	7,786.620	9.81	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	702.33000		0.70233		664.97000	0.66497	702.330	9.81	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.72556		97.46830		7.77342	97.23133		9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,582.01000		3.58201		3,462.70000	3.46270	3,582.010	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,263.11000		3.26311		3,380.77000	3.38077	3,263.110	9.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,608.04000		3.60804		3,488.18000	3.48818	3,608.040	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,239.77000		3.23977		3,356.88000	3.35688	3,239.770	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,634.16000		3.63416		3,513.76000	3.51376	3,634.160	9.60	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,216.56000		3.21656		3,333.13000	3.33313	3,216.560	9.60	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			8.79172		76.03011		8.85331	75.55135		21.35	7,907,131.44	104	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,504.86000		1.50486		1,337.32000	1.33732	1,504.860	21.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,624.80000		2.62480		2,936.02000	2.93602	2,624.800	21.31	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,000.67000		2.00067		1,792.81000	1.79281	2,000.670	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	2,014.11000		2.01411		2,285.01000	2.28501	2,014.110	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,039.40000		2.03940		1,828.61000	1.82861	2,039.400	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,974.76000		1.97476		2,242.73000	2.24273	1,974.760	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,078.55000		2.07855		1,864.83000	1.86483	2,078.550	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,935.95000		1.93595		2,200.99000	2.20099	1,935.950	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,171.83000		4.17183		3,835.64000	3.83564	4,171.830	21.66	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	720.62000		0.72062		863.19000	0.86319	720.620	21.66	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,015.11000		5.01511		4,644.87000	4.64487	5,015.110	21.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	488.18000		0.48818		596.70000	0.59670	488.180	21.75	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,601.02000		5.60102		5,211.17000	5.21117	5,601.020	21.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	371.06000		0.37106		459.97000	0.45997	371.060	21.81	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,810.43000		6.81043		6,389.01000	6.38901	6,810.430	21.94	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	207.35000		0.20735		264.69000	0.26469	207.350	21.94	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.87609		77.02992		8.93947	76.54492		21.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,668.45000		2.66845		2,486.13000	2.48613	2,668.450	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,324.49000		5.32449		5,627.17000	5.62717	5,324.490	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,699.16000		2.69916		2,515.31000	2.51531	2,699.160	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,274.07000		5.27407		5,575.22000	5.57522	5,274.070	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,730.07000		2.73007		2,544.68000	2.54468	2,730.070	20.99	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,223.99000		5.22399		5,523.60000	5.52360	5,223.990	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.95882		74.92841		9.02390	74.43798		21.24	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,742.59000		1.74259		1,627.36000	1.62736	1,742.590	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,026.24000		11.02624		11,401.44000	11.40144	11,026.240	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,761.71000		1.76171		1,645.47000	1.64547	1,761.710	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,954.70000		10.95470		11,328.89000	11.32889	10,954.700	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,780.97000		1.78097		1,663.72000	1.66372	1,780.970	20.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,883.44000		10.88344		11,256.62000	11.25662	10,883.440	20.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.03919		75.97531		9.10630	75.47702		20.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,811.89000		5.81189		5,556.36000	5.55636	5,811.890	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,805.85000		5.80585		6,048.61000	6.04861	5,805.850	20.90	0.00	0	0.00

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	5,848.08000		5.84808	5,591.53000	5.59153		5,848.080	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,767.46000		5.76746	6,009.20000	6.00920		5,767.460	20.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,884.36000		5.88436	5,626.80000	5.62680		5,884.360	20.91	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,729.28000		5.72928	5,970.01000	5.97001		5,729.280	20.91	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			157.34866		157.34866	157.34279	157.34279				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	2,641.34000		2.64134	2,647.21000	2.64721		2,641.340		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	2,651.34000		2.65134	2,657.21000	2.65721		2,651.340		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	2,661.34000		2.66134	2,667.21000	2.66721		2,661.340		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			128.23702		128.23702	128.32039	128.32039				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	1,752.98000		1.75298	1,669.61000	1.66961		1,752.980		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	1,762.98000		1.76298	1,679.61000	1.67961		1,762.980		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	1,772.98000		1.77298	1,689.61000	1.68961		1,772.980		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			130.39358		130.39358	130.73068	130.73068				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	2,596.42000		2.59642	2,259.32000	2.25932		2,596.420		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	2,606.42000		2.60642	2,269.32000	2.26932		2,606.420		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	2,616.42000		2.61642	2,279.32000	2.27932		2,616.420		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			8.62441		86.93033	8.69118	86.40165			18.42	4,694,237.82	54	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,840.63000		1.84063	1,620.81000	1.62081		1,840.630	18.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	2,114.96000		2.11496	2,423.82000	2.42382		2,114.960	18.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,878.58000		1.87858	1,655.42000	1.65542		1,878.580	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	2,073.05000		2.07305	2,378.57000	2.37857		2,073.050	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,916.99000		1.91699	1,690.49000	1.69049		1,916.990	18.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,031.72000		2.03172	2,333.90000	2.33390		2,031.720	18.37	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.71621		88.07348	8.78507	87.53788			18.92	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,467.41000		2.46741	2,280.95000	2.28095		2,467.410	18.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,894.68000		5.89468	6,243.82000	6.24382		5,894.680	18.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,496.77000		2.49677	2,308.67000	2.30867		2,496.770	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,841.36000		5.84136	6,188.86000	6.18886		5,841.360	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,526.35000		2.52635	2,336.60000	2.33660		2,526.350	18.77	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,788.37000		5.78837	6,134.22000	6.13422		5,788.370	18.77	0.00	0	0.00

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				8.80269	85.72816		8.87348	85.18661		18.80	0.00	0	0.00
R213	On 08/05/2014	Bond Future											
R213	On 08/05/2014	Bond Future	7.64	Call	1,686.67000	1.68667	1,564.38000	1.56438	1,686.670	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,350.68000	11.35068	11,769.94000	11.76994	11,350.680	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,279.52000	11.27952	11,697.70000	11.69770	11,279.520	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,705.21000	1.70521	1,581.84000	1.58184	1,705.210	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,723.89000	1.72389	1,599.44000	1.59944	1,723.890	18.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,208.62000	11.20862	11,625.72000	11.62572	11,208.620	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.88795	86.92583	8.96109	86.37557		18.52	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,708.67000	5.70867	5,433.90000	5.43390	5,708.670	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,072.27000	6.07227	6,347.76000	6.34776	6,072.270	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,744.39000	5.74439	5,468.50000	5.46850	5,744.390	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,031.98000	6.03198	6,306.35000	6.30635	6,031.980	18.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,780.23000	5.78023	5,503.20000	5.50320	5,780.230	18.48	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,991.90000	5.99190	6,265.13000	6.26513	5,991.900	18.48	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			8.96804	76.28279	9.01957	75.87231		22.01	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	55.03000	0.05503	48.42000	0.04842	55.030	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,564.48000	10.56448	10,968.35000	10.96835	10,564.480	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	57.52000	0.05752	50.62000	0.05062	57.520	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,467.82000	10.46782	10,871.40000	10.87140	10,467.820	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	60.11000	0.06011	52.90000	0.05290	60.110	21.56	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,371.46000	10.37146	10,774.73000	10.77473	10,371.460	21.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.05602	77.28596	9.10912	76.87004		22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,846.37000	3.84637	3,655.30000	3.65530	3,846.370	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,368.98000	4.36898	4,593.83000	4.59383	4,368.980	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,883.28000	3.88328	3,690.94000	3.69094	3,883.280	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,326.33000	4.32633	4,549.91000	4.54991	4,326.330	22.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,920.92000	3.92092	3,727.29000	3.72729	3,920.920	22.60	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,284.56000	4.28456	4,506.85000	4.50685	4,284.560	22.60	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			9.01877	98.90582	9.07541	98.32636			7,912,465.60	80	10,220.00
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	13,615.34000	13.61534	14,194.80000	14.19480	13,615.340		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	13,486.01000	13.48601	14,065.47000	14.06547	13,486.010		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	13,356.94000	13.35694	13,936.40000	13.93640	13,356.940		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.10880	100.20650	9.16724	99.61945			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	190.23000	0.19023	777.28000	0.77728	190.230		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	88.96000	0.08896	676.01000	0.67601	88.960		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	12.12000	0.01212	0.00000	0.00000	12.120		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000	0.00000	574.93000	0.57493	0.000		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,091.59000	20,091.59000	20,016.05000	20,016.05000			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>409,143,735.71</b>	<b>31,143</b>	<b>2 097 449.00</b>

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>i-Bonds</b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.10617			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.83500	108.32814		6.83500	108.30836			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24877			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.22000	104.94508		8.22000	104.92173			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.80901			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.92545			0.00	5,000,000	5,000,000.00
AB013	On 21/11/2018	Spot Bond		9.08500	99.96095		9.08500	99.93682			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.18500	101.49696		7.18500	101.47718			0.00	0	5,203,000.00
AB07	On 07/03/2014	Spot Bond		6.38000	101.73266		6.38000	101.71533			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24960			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.52500	109.70709		8.52500	109.68221			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.80000	133.95289		0.80000	133.90384			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.91042		2.28000	262.89782			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79293			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65382			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91843			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.36013			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.37641			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.38713			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.44500	106.14811		7.44500	106.12667			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.28885			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.98000	102.56877		6.98000	102.54933			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96462			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11138			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92006			0.00	0	0.00



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	99.96287			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.95931			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23143			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.30067			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25955			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29642			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77677			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.25000	132.59806		5.25000	132.53378			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.95000	123.84353		2.95000	123.79091			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.75000	115.25217		2.75000	115.20392			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.40000	99.06522		4.40000	99.01943			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.84000	105.31307		5.84000	101.11497			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.82500	114.52865		10.82500	114.49584			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.78902			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.17109			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.18180			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19111			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.05000	110.42269		4.05000	110.37261			0.00	0	5,750,000.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	39.38587		100.00000	39.28942			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.02000	161.78145		2.02000	163.97012			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	153.79937		2.76000	153.73494			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.05000	166.09416		2.05000	166.02778			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.28000	161.41122		2.28000	161.34568			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.82125	72.28657		7.82125	72.26144			0.00	0	0.00

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		7.82125	72.28657		7.82125	72.26144			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.29000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.26464			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.38000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.23000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.76000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.90000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88341			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.52000	105.12788		6.52000	105.10946			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.34000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.64000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.28000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.09000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16929			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.97500	112.47586		6.97500	112.45457			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83597			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.80000			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		2.73000	93.30979		2.73000	99.38550			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.77500	97.98192		2.77500	143.37480			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.88000	109.82908		2.88000	186.76014			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	9.30500	90.97527		9.30500	91.17542			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	104.66059			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	9.52000	109.35976		9.52000	110.34832			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	9.46500	110.66212		9.46500	110.77942			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.62000	89.99284		8.62000	89.97197			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	9.56000	108.81374		9.56000	110.03634			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	8.12500	106.99918		8.12500	106.97564			0.00	0	410,000.00
ABS5		On 01/05/2015	Spot Bond	6.78500	105.81514		6.78500	105.79596			73,712,240,000.00	10,864,000	16,264,000.00
ABS6		On 01/06/2020	Spot Bond	8.63500	100.70633		8.63500	100.68308			0.00	0	487,000.00
ABS7		On 11/09/2026	Spot Bond	9.72000	93.95365		9.72000	93.92902			0.00	0	0.00

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	7.43500	104.78435		7.43500	104.76321			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.50000	128.44936		1.50000	128.39994			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.09000	132.92486		2.09000	266.94464			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.74000	122.94929		0.74000	125.64577			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	1.99000	123.05737		1.99000	125.47929			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	29.92357		100.00000	29.85108			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13500	104.85784		11.13500	104.82646			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.19932			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.35342		100.00000	2.34765			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23183			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.69257			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.02746		100.00000	13.99310			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.16679			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.10806		11.00000	59.09116			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.97757		100.00000	8.95558			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89314			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.13408			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	100.35707			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39504			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34012			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35157			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35661			0.00	0	0.00

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	101.44175			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44175			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45075			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33098			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45075			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43275			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.99768			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.32448			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.31960			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20965			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.31960			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34475			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.35598			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.36054			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.35139			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.29662			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33099			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.09000	104.76735		9.09000	104.74148			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30358			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.23500	102.19054		7.23500	102.17074			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.26930			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.48077			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.22234			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	101.32873			0.00	0	0.00

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	78.35628			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.52322			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.52881			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.34006			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88532			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88532			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.32873			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.77343			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32859			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32584			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.45992			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68184			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.45986			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.00824			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.16299			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42036			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.80084			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21447			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.34146			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28609			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28102			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33431			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.01002			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29760			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28978			0.00	0	0.00

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	100.30497			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33339			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.31731			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29898			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30405			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.49732	10.23000	100.46963			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30894			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30129			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.42283			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.53863			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28366			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.16000	105.71226	9.16000	105.68641			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33195			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.79205	1.75000	108.87157			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30359			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.30433			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32357			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33487			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.31224			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.33261			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32130			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34618			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.66889			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33714			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.82655			0.00	0	0.00

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	100.33261			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.32385			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34319			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34914			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30113			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.30804			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.35061			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.34527			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37100			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.32583			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36739			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36874			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37100			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.69100			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.35295			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.35295			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.89066			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.70247			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30318			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.30000			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.20017			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.80829			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30862			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30998			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.32357			0.00	0	0.00



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	100.30363			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.10773			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	100.00000	0.02016		100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.27370			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38243			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.39745			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.22145		100.00000	6.20638			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82719			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92216			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98537			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.48119			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.64723			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.86855			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.43769			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76000	100.40981		7.76000	100.38809			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.90381			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.24586			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.13000	102.48180		8.13000	102.45924			0.00	0	5,523,000.00
AIR02	On 30/04/2023	Spot Bond	9.16000	120.94955		9.16000	120.91996			0.00	0	5,760,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	56.25606		100.00000	56.11977			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.05500	109.18799		7.05500	109.16709			0.00	0	25,210,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	47.07741		100.00000	46.96337			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.70550		100.00000	16.66852			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02500	150.72007		3.02500	150.65587			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.75000	101.00183		4.75000	127.65886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.93915			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42700			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.44535			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42926			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17513			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.63000	104.84155		8.63000	104.81722			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.83218			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.66997			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	82.43018		100.00000	82.24741			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.17492			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.14500	108.42146		7.14500	108.40054			214,350,000,000.00	30,000,000	30,685,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.03539			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02528			0.00	1,300,000	1,300,000.00
BAW7	On 02/10/2014	Spot Bond		6.96000	101.79645		6.96000	101.77732			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.57500	104.68582		8.57500	104.66167			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15504			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.86431	103.56618		10.86431	102.38828			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.81916	101.27562		10.81916	100.90434			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.87340	101.14332		10.87340	100.81957			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.18563			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.90892	101.12565		10.90892	100.73128			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.81614	100.13377		11.81614	100.10235			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19036			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19036			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA12		On 31/03/2016	Spot Bond		11.11431	100.02311	11.11431	100.06995			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		11.02996	102.28922	11.02996	100.80942			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.81916	101.27562	10.81916	100.90434			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.99491	101.49418	10.99491	100.95716			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.21365	94.95843	10.21365	100.44567			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.18002			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.17787			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.17787			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.16777			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99794			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond		10.51744	100.20308	10.51744	100.18544			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.35000	99.45652	11.35000	99.42627			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.05391			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		10.22500	68.63114	10.22500	96.86121			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond		0.00000	100.00000	0.00000	91.53344			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.16226			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	76.46591	12.22500	100.17465			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.17512			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		11.03000	63.77772	11.03000	99.63200			0.00	0	2,000,000.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.16961			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.17420			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.17420			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.04385			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.16740			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.12615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17601			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11144			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		100.00000	10.99128		100.00000	10.94295			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17601			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86431	103.51733		13.86431	102.40463			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.16647	100.81516		15.16647	100.77580			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.05781	100.74524		14.05781	100.55478			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.23346			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.23346			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.23346			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.24251			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.65692		100.00000	10.63671			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.05619		100.00000	19.01004			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.34328		100.00000	17.30127			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.70573		100.00000	10.67979			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.70573		100.00000	10.67979			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.94374		100.00000	12.91238			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.21553		100.00000	11.18836			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	73.89411		100.00000	73.75392			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.27944			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.19091			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.19560			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0202		On 31/12/2018	Spot Bond	1.99000	105.38791	1.99000	170.07771			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	8.08000	96.56418	8.08000	141.72954			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.08000	97.87694	8.08000	142.03257			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.46500	100.98029	8.46500	100.95742			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.34842			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.94650			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	101.15434			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.54707			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.31232			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	59.36432	100.00000	59.22051			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.72000	97.97862	7.72000	97.95811			0.00	0	3,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.39296			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39840			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42997			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.53516			0.00	0	10,000,000.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.64033			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.93449			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	10.40414	100.00000	10.37893			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19611			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26197			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.29019			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.29959			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.41244			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		6.51487	100.00000	6.49909				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.51487	100.00000	6.49909				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.36114				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.39243				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.40095				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.17500		102.38950	8.17500	102.36684				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.42652				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.47182				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.81652	100.00000	5.80228				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.81652	100.00000	5.80228				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.20500		104.89858	6.20500	104.88116				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.30426				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.79707				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.21638				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.73623				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.73391				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.86789				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.72824				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.77013				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.84619				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.16195				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.68100				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.33109				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.18529	100.00000	13.15335				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.78000		111.90937	6.78000	111.88910				0.00	0	518,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond		9.22500	118.84643		9.22500	118.81731			0.00	0	364,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.96680			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.98011			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.92500	108.01884		8.92500	107.99322			0.00	0	7,008,000.00
CBL12	On 06/09/2018	Spot Bond		10.94000	102.39378		10.94000	102.36365			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.76789			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.19000	103.51129		11.19000	103.48067			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19501			0.00	0	275,000.00
CBL16	On 18/05/2017	Spot Bond		9.11500	104.63131		9.11500	104.60598			0.00	0	405,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.18324			0.00	6,000,000	3,000,000.00
CBL18	On 23/08/2019	Spot Bond		11.63000	98.97491		11.63000	98.94452			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.25298			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.55008			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.12821			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.94500	96.70938		9.94500	96.68387			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.91000	119.98340		9.91000	119.95171			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.76000	115.84847		9.76000	115.81830			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.16000	114.68986		9.16000	114.66149			0.00	0	32,100,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79646			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.47500	101.53222		11.47500	101.50093			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.22140			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.26062			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.77497			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.19454			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.71045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.81966			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.64593			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62779			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.72364			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.42298			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.54955			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.54955			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.14099			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	67.63778		100.00000	67.47393			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	67.63778		100.00000	67.47393			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	67.63778		100.00000	67.47393			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34015			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	67.63778		100.00000	67.47393			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.77250			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52279			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.68881		10.11000	102.66130			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52279			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00005			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	105.44762			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.34323		2.76000	112.58903			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	109.57197		3.14000	112.47325			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.85224		8.25000	100.82973			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.52279			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.52279			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	117.45914	3.10000	112.08114			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.40314	2.40000	112.02984			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.49272			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.46433			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.88438			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.88268			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.03500	101.07451	8.03500	101.05276			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.93135			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.93244			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.47308			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48258			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.08500	105.51372	8.08500	105.49088			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.08500	105.51372	8.08500	105.49088			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	8.13500	104.34631	8.13500	104.32358			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.34932			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38869			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.83187			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.83187			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	61.90664	100.17539	61.75479			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.56520			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.98262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35473			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76221			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.81573			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.12369		9.35000	101.09858			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.12369		9.35000	101.09858			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76215			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76443			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	101.29306			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36738			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.26698			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19269			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19269			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19269			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19269			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19269			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19805			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20828			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.96000	103.24516		8.96000	103.22016			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84973			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34711			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34711			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30582			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40203			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.19403			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47053			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31904			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31677			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32414			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.84340			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.93333			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.93314			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32323			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.22799			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53578			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.24954			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17451			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30771			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35972			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35972			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35972			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35972			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.07268			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.73216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24087			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24087			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23792			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15009			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23792			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97962			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37543			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15049			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15049			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14938			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	102.11164			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	101.15157			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.58500	96.50333		10.58500	97.75270			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.10500	94.35998		11.10500	94.46748			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14197			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.37640			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.12245			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.46470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.47185			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.91857		8.80500	103.81745			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.32583			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48103			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	100.34256			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.34934			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.37550			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35295			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50543			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50543			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50543			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39518			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23432			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.31044			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14197			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	100.68850			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39912			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44156			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14290			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51039			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.75394		7.01000	37.36804			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.44190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.46500		100.98029	8.46500	128.98612				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.08000		32.27675	8.08000	141.72954				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.08000		32.67079	8.08000	142.03257				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.77479				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.65316				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94168				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94168				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.35387				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.32823				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.33332				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.33261				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.46470				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.29910				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.58500		109.18830	8.58500	105.74299				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57500		104.65768	8.57500	104.63367				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.85500		118.56568	9.85500	118.53453				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.03500		108.98681	8.03500	108.96336				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.44500		107.47042	9.44500	107.44303				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.89500		95.36258	9.89500	95.33729				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.81000		95.72152	10.81000	95.69383				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.81000		93.38403	10.81000	93.35717				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.72022				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.75480				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.64645				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20229			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.11814			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.17519			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.30500	91.15705		12.30500	93.93369			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.55025		100.00000	11.51379			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.14716			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.85000	98.02073		7.85000	96.82156			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01644			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23786			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.75094			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		100.00000	1.77107		100.00000	100.00000			8,000,000,000,000.00	80,000,000	40,000,000.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.10073			0.00	4,000,000	2,000,000.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.10605			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		6.81500	124.46696		6.81500	124.44417			671,529,832,190.00	98,537,026	33,843,513.00
DV22	On 07/02/2020	Spot Bond		8.06500	108.33469		8.06500	108.31142			0.00	0	32,171,000.00
DV23	On 27/02/2023	Spot Bond		8.56500	110.25171		8.56500	110.22659			900,181,500,000.00	105,100,000	117,373,000.00
E170	On 01/08/2020	Spot Bond		7.72000	132.65534		7.72000	132.62803			0.00	0	18,138,900.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.00533			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85020			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92139			0.00	4,000,000	2,000,000.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.96843			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.57422			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.82195		0.10000	130.91001			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.20500	114.17395		2.20500	114.12787			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.25500	101.06920		2.25500	101.02827			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.29500	102.38996		2.29500	100.75122			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.34500	108.05508		9.34500	108.02826			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.19500	108.86179		9.19500	108.83475			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.86000	105.50290		9.86000	105.47530			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.47000	93.85700		10.47000	97.55202			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.87849			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.97704			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.67336			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73436			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38669			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.70455		100.00000	54.57058			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	89.32039		100.00000	89.10412			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	93.27611		100.00000	93.04466			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	87.20232		100.00000	87.00000			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	83.03357		100.00000	82.85500			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.10441		3.00000	129.04954			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99500	106.39377		10.99500	106.36283			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.05086			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59658			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.96001			0.00	3,000,000	3,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.55000	83.64512		9.55000	96.73781			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	100.00000	12.52401		100.00000	100.00000			30,000,000,000,000.00	300,000,000	150,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02521			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93864			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91584			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04518			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.01487			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.86533			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89206			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84312			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.88279			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.83517			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86824			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.47500	103.05749		6.47500	103.03945			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.35500	111.51027		7.35500	111.48827			2,840,559,840.00	386,208	168,644,208.00
ES23	On 25/01/2023	Spot Bond		8.19000	113.63468		8.19000	113.60990			2,866,500,000.00	350,000	233,636,000.00
ES26	On 02/04/2026	Spot Bond		8.68500	93.83903		8.68500	93.81711			2,578,958,640,000.00	296,944,000	148,753,000.00
ES33	On 15/09/2033	Spot Bond		9.39000	83.56989		9.45000	83.08528			2,595,020,400,000.00	276,360,000	1,101,477,000.00
ES42	On 25/04/2042	Spot Bond		9.70500	91.75040		9.70500	92.23651			0.00	0	85,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.78171			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82585			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20081			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97097			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.65725			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39829			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.04682		100.00000	12.01763			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.72334		100.00000	11.69494			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.94931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.99175			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.07647			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.16099			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.93500	102.40496		6.93500	102.38569			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	9.03000	100.34667		9.03000	100.32246			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43231			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43224			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.45511			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.77947			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.83000	108.09767		10.83000	108.06652			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.70472			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.09000	123.77308		2.09000	124.55351			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.12000	132.60431		2.12000	266.30067			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.44000	95.60229		2.44000	102.30155			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.75500	98.21651		2.75500	143.71814			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.77000	111.60869		2.77000	189.78684			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.24500	111.95933		7.24500	111.93733			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.06700	57.44549		8.06700	56.73407			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49800	36.67522		9.49800	35.76792			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.43729		9.73000	34.51019			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.39187			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.24431			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.29995			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91132			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20801			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.85924			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18645			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39975			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.54711			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34020			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37778			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.74949			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.37303		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53863			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37100			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45633			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49428			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35160			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.26106			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54723			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36424			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29970		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43214			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51745			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38991			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41689			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49116			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51300			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54500			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48983			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.47421			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42362			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41554			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52457			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51790			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49963			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52546			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44379			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.31713		100.09221	12.28694			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32674			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.70945			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39764			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44982			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.10584			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.91921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36853			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	100.37314			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33695			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.34392			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.46303			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.42683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41034			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.33714			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	50.94096		13.22500	50.92276			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31541			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31587			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48666			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.33217			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.68500	87.44170		3.68500	90.42568			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.34843			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.34843			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.97273			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14197			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.53531			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32583			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.31723			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.40849			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.37866			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.87592			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.78867			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.55808			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44065			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.65093			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.36985			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.60676			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.71109			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.31044			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41463			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.33000	119.44347		3.33000	113.69733			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.37493			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.37904			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.31000	109.42557		3.31000	113.86363			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.08000	98.98396		1.08000	119.10979			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.33000	106.46384		3.33000	113.69733			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.06000	104.60137		2.06000	120.49854			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.13000	103.55950		2.13000	123.90766			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60935			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.65163			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.60473			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61602			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32179			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.37222			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	105.00269			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43985			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42251			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35431			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55955			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35385			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.90821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.04914			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.25136			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.19796		100.00000	8.17788			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.74586		100.00000	9.71510			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.20000	138.71764		4.20000	138.65399			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.93930			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85849			0.00	8,000,000	2,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.99925			0.00	0	200,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.26732			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.79800			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.18315			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.09972			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.63000	127.29579		2.63000	255.63640			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.13000	132.49766		2.13000	266.08644			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.85000	125.08588		2.85000	251.19696			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.68179		2.46000	121.19510			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.31909			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	121.69096		1.99000	121.64255			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59041			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.19774			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.25701			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	90.30722		2.94000	90.26899			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.44774		104.97509	13.41335			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.46878		101.07593	17.42558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	9.75381	100.44759	9.72983					0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37927					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.92075	100.76967	15.88148					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.06517					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.60000	99.04663	2.60000	99.00557					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	100.36129					0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.09540					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.40000	96.43140	2.40000	102.71127					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.18291					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.43000	96.14281	2.43000	102.40381					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.84704					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000	130.37257	2.33000	331.75795					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19304					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.18148					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.10814					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.05086					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.77937					0.00	8,000,000	2,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.68676					0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.95147					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.79000	103.19699	5.79000	103.18073					0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.19500	104.02671	6.19500	104.00918					0.00	0	3,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.18500	102.62404	7.18500	102.60403					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.63500	103.42519	7.63500	103.40378					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	7.81000	115.14924		7.81000	115.12514			62,480,000,000.00	8,000,000	2,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.36000	106.56703		8.36000	106.54332			100,320,000,000.00	12,000,000	12,509,000.00
FRX20	On 01/10/2020	Spot Bond	8.59500	105.45044		8.59500	100.94273			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.35500	90.90982		9.35500	90.88687			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.46000	112.27746		9.46000	112.24910			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.25500	95.15007		10.25500	95.12421			82,040,000,000.00	8,000,000	4,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.41000	81.66005		10.41000	81.63741			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25705			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.27126			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.28279			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.28739			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.29885			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.31721			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.33097			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.39050			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.36733			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94629			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.92500	101.57949		8.92500	101.55526			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	101.01326			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.96881			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.69414			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.94171			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.86886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD193		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.65029			0.00	0	0.00
GRD194		On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.56422			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.95429			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.93958			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.26364			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.29386			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.35228			0.00	0	300,000.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.42478			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.52542			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	100.51375			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.85049			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.86223			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.56587			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.88288			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47254			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.15595			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27202			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44575			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43599			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.19184			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.09932			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.96740			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49638			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62237		103.52117		7.62237	100.58376			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	101.57291			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.97549		103.58872		7.97549	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	101.67129			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.42625		103.68031		8.42625	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	101.79152			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	99.81721			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84184			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.83528			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.86000		111.63048		7.86000	111.60710			39,300,000,000.00	5,000,000	37,718,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.97702		1.90000	271.06725			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.14660		1.88000	271.50567			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.39500		100.39453		9.39500	100.36949			441,837,455,000.00	47,029,000	23,779,000.00
HWAY35	On 31/07/2035	Spot Bond	9.39000		100.42007		9.39000	100.39504			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		31.25698		100.00000	31.11802			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.09773		100.00000	9.05728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.81000	109.01692		1.79000	109.19376			636,941,307,750.00	351,901,275	1,064,590,000.00
I2038	On 31/01/2038	Spot Bond		2.34000	105.23331		2.34000	105.19046			246,396,655,440.00	105,297,716	500,696,548.00
I2046	On 31/03/2046	Spot Bond		2.44000	101.83131		2.44000	101.78952			0.00	0	1,300,000.00
I2050	On 31/12/2050	Spot Bond		2.40000	109.78991		2.40000	109.74502			102,986,731,200.00	42,911,138	111,863,108.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.13500	105.02533		7.13500	105.00499			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.65047			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.57291			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.45795			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70017			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.76000	101.40756		6.76000	101.38932			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.63500	104.69229		7.63500	104.67062			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.27500	106.88527		8.27500	106.86133			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.69000	104.84101		6.69000	104.82217			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.32474			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83867			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.05000	110.44880		4.05000	110.39879			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.45500	103.19676		7.45500	103.17624			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.06060			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.12926			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.90000	105.67833		0.90000	125.00822			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.06000	105.76066		2.06000	124.83042			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01576			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.85977			0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond		7.94500	103.18474		7.94500	103.16266			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.52232			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.16361			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90682			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.46000	100.45851		8.46000	100.43577			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.95000	93.63151		8.95000	93.60923			0.00	0	303,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58269			0.00	188,000	199,000.00
IBL49	On 02/04/2018	Spot Bond		8.02500	85.15528		8.02500	97.54164			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.00000	108.35726		9.00000	102.11067			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13942			0.00	0	100,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.17657			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.39500	105.92336		7.39500	100.96184			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.24000	106.53454		8.24000	100.97131			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00247		100.00000	0.00246			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.34797		5.00000	102.33417			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.34797		5.00000	102.33417			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.93028		5.00000	100.91673			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.34797		5.00000	102.33417			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.26292		4.00000	100.25195			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.01249			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95722			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16224			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.43549		9.20000	107.40895			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.13839			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.13839			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.73614	100.00000	7.71719				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.26103				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.01507				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.89920				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.13500		100.24472	9.13500	100.21999				9,135,000,000.00	1,000,000	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.66826				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.82769				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.40574				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.55957				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.31698	100.00000	4.30350				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.25000		99.89942	5.25000	99.81336				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.25000		99.79903	5.25000	99.71315				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.35000		99.38815	5.35000	99.30135				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000		99.28690	5.35000	99.20028				0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.45000		99.17077	5.45000	99.08274				0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.45000		99.06808	5.45000	98.98023				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.45000		98.65945	5.45000	98.57232				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.50000		98.54478	5.50000	98.45706				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.25000		99.69885	5.25000	99.61315				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.35000		99.59127	5.35000	99.50412				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.35000		99.48960	5.35000	99.40263				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.01814				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88756			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.15757			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.86431	102.61714		10.86431	101.76435			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.86431	100.51147		10.86431	100.38699			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.29458			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70969			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28852			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.08790		6.50000	100.07031			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35972			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11902			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74379			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74379			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85126			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95895			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	100.61375			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.41677			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36676			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.89794			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88283			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.58427			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.75384			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.29031			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.48897			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.93702			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.51138			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.51581			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.27317			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.28269			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.14211			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.14211			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.57388			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		89.91433		100.00000	89.69922			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.16777			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.68980			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51171			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54613			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.56912			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.14500		101.84927		8.14500	106.22131			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.43000		101.44615		6.43000	101.42881			0.00	0	8,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.58950			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.52500		104.41991		8.52500	104.39583			0.00	0	899,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.96353			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30066			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.31500	106.56356		8.31500	106.53985			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.53005			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.66859			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.15000	97.60775		3.15000	115.20410			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.93500	93.09756		3.93500	125.00176			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03385			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.92015			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.82981			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.52183			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.20551			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.27318			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.79000	88.76249		3.79000	89.49762			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.79000	88.68849		3.79000	95.37760			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.57446			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.19554			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.75043			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40574			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.53000	113.64465		11.53000	113.61004			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.65854			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.93500	92.10956		3.93500	125.00176			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.65997			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.25000	99.97124		5.25000	99.88506			52,500,000,000.00	10,000,000	5,000,000.00
IVA342		On 17/10/2013	Spot Bond	5.25000	99.87072		5.25000	99.78471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA343		On 24/10/2013	Spot Bond	5.25000	99.77039	5.25000	99.68456			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.25000	99.67027	5.25000	99.58461			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.35000	99.56220	5.35000	99.47510			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.35000	99.46060	5.35000	99.37367			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.35000	99.35920	5.35000	99.27246			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.35000	99.25801	5.35000	99.17144			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.45000	99.14141	5.45000	99.05343			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.45000	99.03878	5.45000	98.95098			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.45000	98.63039	5.45000	98.54331			708,500,000,000.00	130,000,000	130,000,000.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.09525			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.29021			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30018			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.21404			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.04843			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.37246			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.12801			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.08053			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87132			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.12324			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80181			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.89952			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.63222			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87786			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.87692			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88349			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48545			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29016			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.33117			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.97960			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.97725			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		94.60154		100.00000	94.35897			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		85.89659		100.00000	85.69730			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		57.67489		100.00000	57.49482			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		65.97540		100.00000	65.85022			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.32422			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.73543		100.00000	44.62705			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85788			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.07897		100.00000	15.04244			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.84959			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		60.44456		100.00000	60.25585			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.72992			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.54918			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.46000		146.88668		8.46000	140.13999			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.44592			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.69301			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.10175			0.00	0	3,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.62500		98.07843		8.62500	98.05592			0.00	0	2,490,000.00
LGL03	On 03/04/2018	Spot Bond	8.67500		68.31920		8.67500	96.30054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL04		On 14/08/2020	Spot Bond	9.10000	107.59016	9.10000	101.64992			0.00	0	207,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.66243			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.38500	102.09573	11.38500	102.06486			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.72688			0.00	0	12,000,000.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.94120			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.94286			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.84236			0.00	0	0.00
MAQ038		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.48640			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.08594			0.00	0	0.00
MBC021		On 16/01/2014	Spot Bond	100.00000	78.49462	100.00000	100.00000			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.85580			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.95511			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.85330			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.60029			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.30503			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.47186			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10527			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52280			0.00	4,000,000	2,000,000.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.41328			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44976			0.00	0	200,000.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.37606			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	96.49923	100.00000	96.25116			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	91.73505	100.00000	91.51076			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	65.92158	100.00000	65.76188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000		54.97350	100.00000	54.83886				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		42.90763	100.00000	42.80368				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.95883	100.00000	13.92464				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.07917	100.00000	33.99571				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		66.66670	100.00000	66.66669				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.38000		102.65551	8.38000	102.63249				0.00	0	2,005,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.47160				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.40033				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.43594				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.73241				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.81948				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76000		102.24815	7.76000	102.22677				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.45000		106.09426	8.45000	106.07040				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.27000		106.75581	9.27000	106.72953				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.72000		106.88330	5.72000	106.86684				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.28507				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.29656				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000		104.66894	9.30000	104.77990				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28500		102.68967	7.28500	102.66937				0.00	0	24,619,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.70716				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.68500		103.40789	8.68500	103.38388				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.67620			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38500	103.30438		8.38500	103.28120			0.00	0	2,206,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.20000	105.32124		6.20000	105.30376			0.00	0	941,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.33500	105.48551		7.33500	105.46486			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.33000	108.08379		8.33000	108.05982			0.00	0	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.45500	103.59037		5.45500	103.57493			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.59226		100.89771	6.57616			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.67941		100.61875	6.66314			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	100.87841			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.90044			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.91522			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93136			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.94602			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.95321			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.04155			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.14433			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27629		100.00000	0.27562			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27629		100.00000	0.27562			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.74500	100.16771		8.74500	100.14442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		7.08500	105.78033		7.08500	100.93773			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.56775			0.00	0	10,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.51919			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93875			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.47244			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13149			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.10414			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21277			0.00	0	100,000.00
NBK2A	On 15/09/2015	Spot Bond		6.93500	107.10715		6.93500	107.08698			62,415,000,000.00	9,000,000	46,505,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.77795			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.30000	115.12213		8.30000	115.09626			0.00	0	489,000.00
NBK4	On 28/10/2024	Spot Bond		10.63500	32.71726		10.63500	32.70821			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.38500	107.80786		7.38500	107.78650			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51822			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.60552			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.55000	101.16329		6.55000	101.14566			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45068			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.58500	104.29537		7.58500	104.27392			0.00	0	247,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24378			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	100.82142			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.13984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.84978				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.67022				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	85.51255				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.63213				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	101.38449				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.51578				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.31877				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.86368				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	81.59904				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.65515				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49813				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.06813				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.01929				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.31147				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.29310				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.96387				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.28182				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27730				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.27707				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.08500	104.93260	8.08500	104.90962				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.61739				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.98000	102.38673	5.98000	102.37028				0.00	0	20,300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00002				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond	11.77500	118.05280	11.77500	118.01609			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.05726			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.73825			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77901			0.00	3,000,000	3,000,000.00
NILB10		On 08/12/2016	Spot Bond	2.14000	159.75413	2.14000	159.68989			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.35000	107.01380	8.35000	106.99001			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.40016			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.82803			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.82803			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.98000	108.52953	8.98000	108.50335			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80585			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.08563			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.76344			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.75585			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.78715			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.18000	108.51109	9.18000	109.92642			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.81847			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.78720			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.80590			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.38000	108.49302	9.38000	108.46570			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.86847			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.83097			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.81840			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.05542			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.97938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.84340			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.12500	137.30860		4.12500	137.24588			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.58500	107.44718		6.58500	107.42827			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.12000	121.41653		8.12000	121.39013			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.52500	128.53535		8.52500	128.50619			0.00	0	8,769,000.00
NRA023	On 31/05/2023	Spot Bond		2.03500	166.99399		2.03500	166.92730			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.14000	129.55928		9.14000	129.52765			0.00	0	4,643,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.48769			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.44785			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.54811			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.21371			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.11227			0.00	4,000,000	1,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25748			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.84779			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.09351			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.93309		100.00000	16.89207			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	21.23265		100.00000	22.63686			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.36500	108.83336		6.36500	108.81473			70,651,500,000.00	11,100,000	4,731,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.55000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	38.72389		100.00000	38.63009			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.30133			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38442			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.54863			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.81591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.66958			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25573			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79077			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34148			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.33530			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37526			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.35554			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.34261			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39684			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37237			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.35609			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.42067			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39198			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.37181			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.19485			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.23304			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.25023			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.28842			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.45257			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.49074			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.94280			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35294			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.13500	107.45121		6.13500	107.43328			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.60000	94.95936		5.60000	94.94487			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.88000	38.94291		7.88000	38.93469			0.00	0	0.00

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 15/09/2015	Spot Bond		6.08500	114.20125		6.13500	114.08435			111,868,462,579,200.00	18,384,299,520	16,804,432,000.00
R158	On 15/09/2015	Spot Bond		6.13500	114.10339		6.13500	114.08435			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.03500	89.12440		6.03500	89.10976			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.13500	120.36549		6.13500	120.34540			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.96500	84.14751		5.96500	84.13385			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.00000	123.25804		8.06000	122.68272			58,365,137,184,000.00	7,295,642,148	13,291,729,349.00
R187P	On 21/12/2026	Spot Bond		7.80000	36.41471		7.80000	36.40710			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.72000	34.10326		7.72000	34.09620			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.63000	277.16668		1.63000	277.05906			46,442,548,430.00	28,492,361	269,046,509.00
R201	On 21/12/2014	Spot Bond		5.18000	106.70193		5.23000	106.62754			2,552,911,200,000.00	492,840,000	1,304,795,000.00
R202	On 07/12/2033	Spot Bond		2.28000	204.11665		2.28000	204.03379			109,276,663,080.00	47,928,361	1,597,858,708.00
R2023	On 28/02/2023	Spot Bond		7.65500	101.42980		7.69500	101.14348			10,044,546,884,785.00	1,312,155,047	5,550,261,000.00
R203	On 15/09/2017	Spot Bond		6.77000	105.55681		6.82500	105.34441			22,518,654,826,370.00	3,326,241,481	5,017,339,000.00
R2030	On 31/01/2030	Spot Bond		8.00000	100.25903		8.00000	100.19420			0.00	0	350,000,000.00
R2037	On 31/01/2037	Spot Bond		8.99000	96.82302		8.99000	96.79989			16,352,810,000,000.00	1,819,000,000	1,895,658,172.00
R204	On 21/12/2018	Spot Bond		6.96500	106.81871		7.03000	106.51175			23,423,752,475,130.00	3,363,065,682	4,747,845,433.00
R2048	On 28/02/2048	Spot Bond		9.04000	97.84786		9.04000	97.82397			10,983,248,597,120.00	1,214,961,128	2,672,113,000.00
R206	On 15/01/2014	Spot Bond		5.23500	102.29748		5.27000	102.27334			8,349,825,000,000.00	1,595,000,000	1,643,060,000.00
R207	On 15/01/2020	Spot Bond		7.26500	101.58406		7.30000	101.39072			37,969,337,164,395.00	5,226,336,843	6,142,839,799.00
R208	On 31/03/2021	Spot Bond		7.40500	96.43579		7.44500	96.19543			5,021,164,531,735.00	678,077,587	6,533,559,342.00
R209	On 31/03/2036	Spot Bond		8.76000	75.65231		8.82000	75.16531			27,006,645,556,560.00	3,082,950,406	8,722,234,934.00
R210	On 31/03/2028	Spot Bond		2.03500	156.79932		2.03500	156.73665			74,072,319,090.00	36,399,174	645,470,723.00
R211	On 31/01/2017	Spot Bond		0.22000	127.78922		0.20000	127.82605			16,851,923,440.00	76,599,652	277,821,128.00
R212	On 31/01/2022	Spot Bond		1.52500	129.93825		1.49000	130.22710			889,072,906,175.00	582,998,627	960,866,090.00
R213	On 28/02/2031	Spot Bond		8.59000	86.49840		8.65500	85.96016			11,352,243,350,000.00	1,321,565,000	5,574,969,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		8.98500	75.50294		8.98500	75.48461			19,036,743,082,740.00	2,118,724,884	7,485,403,000.00
R225C	On 15/03/2014	Spot Bond		5.09000	97.84416		5.09000	97.83081			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.20000	95.30634		5.20000	95.29283			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.19500	91.60919		6.19500	91.59376			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.03500	89.12440		6.03500	89.10976			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.95500	86.67772		5.95500	86.66367			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.96500	84.14751		5.96500	84.13385			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.26500	98.94385		5.26500	98.92973			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.28500	96.40340		5.28500	96.38967			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.23500	93.97655		5.23500	93.96329			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.10500	90.27010		6.10500	90.25527			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.97500	87.83998		5.97500	87.82585			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.95500	85.33666		5.95500	85.32298			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.01500	82.71478		6.01500	82.70139			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.80000	78.07006		6.80000	78.05580			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.85000	75.34972		6.85000	75.33585			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.03500	72.24452		7.03500	72.23087			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.01500	69.85985		7.01500	69.84669			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.99500	67.56695		6.99500	67.55426			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.98500	65.32279		6.98500	65.31054			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.26000	62.00499		7.26000	61.99291			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.24000	59.91628		7.24000	59.90464			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.36500	57.28847		7.36500	57.27715			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.33500	55.38505		7.33500	55.37415			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.30500	53.56039		7.30500	53.54989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R342C		On 21/12/2022	Spot Bond	7.27500	51.81085	7.27500	51.80073			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.23500	50.17995	7.23500	50.17020			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.19500	48.61919	7.19500	48.60980			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.00000	43.19287	8.00000	43.18362			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.96000	41.71095	7.96000	41.70206			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.92000	40.29541	7.92000	40.28685			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.88000	38.94291	7.88000	38.93469			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.84000	37.65034	7.84000	37.64243			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.80000	36.41471	7.80000	36.40710			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.76000	35.23324	7.76000	35.22591			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.72000	34.10326	7.72000	34.09620			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56513			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.04039			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.90142			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.83947			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.85764			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	12.25755	100.00000	12.22786			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.49412			0.00	0	0.00
RCSC13		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.48103			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.55132			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12326			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.47959			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80750			0.00	0	0.00
RDFC08		On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.45379			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.49219			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.86708			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.67458			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.18053			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.30745			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.77874			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.50905			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	100.00000		36.44912	100.00000	100.00000			30,000,000,000,000.00	300,000,000	300,000,000.00	
RES26	On 13/01/2014	Spot Bond	100.00000		79.00433	100.00000	100.00000			0.00	0	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.61405			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.98714			0.00	9,000,000	6,000,000.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19710			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.10650			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.87689			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.87689			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.94222			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.27383			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.30725			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70969			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.56666			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.55162	12.35000	104.51758			0.00	0	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.60772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		13.45512	100.00000	13.42252				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.54573				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.08944				0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.35030				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.81525				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		88.46154	100.00000	88.24940				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.93539				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.58190	100.00000	1.57802				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.61079	100.00000	8.58993				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.86691	100.00000	15.82847				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.73386	100.00000	13.70058				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.88928				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.85704				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.74500		111.28218	8.74500	111.25616				43,725,000,000.00	5,000,000	7,405,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.30940				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.43500		113.30318	7.43500	113.28070				13,727,984,000.00	1,846,400	33,450,400.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.84428				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.87500		106.05794	8.87500	106.03279				0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.49431				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.41516				0.00	12,500,000	12,500,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.39382				0.00	8,000,000	8,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.54625				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.51579				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.43500		106.87595	7.43500	106.85474				0.00	0	13,345,000.00
SBK9	On 10/04/2018	Spot Bond	8.63000		103.30937	8.63000	99.08843				0.00	0	4,600,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK11	On 09/04/2014	Spot Bond	1.80000		130.07859		1.80000	130.02746			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.59500		111.29447		7.59500	111.27156			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.45500		111.55978		7.45500	111.53723			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38500		111.69275		7.38500	111.67038			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22500		100.59763		8.22500	100.57524			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53000		111.41754		7.53000	111.39480			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.49500		111.48389		7.49500	111.46124			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.37243			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.60323			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.31740			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.07143			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		94.23943		100.00000	94.00024			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.87500		103.81326		7.87500	103.79111			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.03520			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.80785			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.25302			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.26254			0.00	3,000,000	6,000,000.00
SBS19	On 23/06/2021	Spot Bond	9.09500		108.86786		9.09500	108.84141			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.71000		106.40923		9.71000	106.38182			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.06524			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18216			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.06784			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.77596			0.00	0	7,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.52000		104.82382		8.52000	104.80006			42,600,000,000.00	5,000,000	6,622,000.00
SBS3	On 25/05/2026	Spot Bond	8.76000		98.78542		8.76000	98.76242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		9.14500	100.29973		9.14500	100.27536			0.00	0	315,000.00
SBS9	On 07/07/2016	Spot Bond		7.31500	112.91205		7.31500	112.89002			0.00	0	197,000.00
SBSI11	On 07/12/2023	Spot Bond		2.16000	132.17835		2.16000	265.44497			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.90000	105.67833		0.90000	125.00822			0.00	0	10,500,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.38000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	5.81652		100.00000	5.80228			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	153.39158		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.47000	109.48420		1.47000	122.76779			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.08790		6.50000	100.07031			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39868			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12897			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54187			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.92500	101.84668		8.92500	101.82239			0.00	0	493,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.20033			0.00	0	25,160,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94734			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.25290			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.22866			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.10911			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.43500	106.97278		7.43500	106.95156			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond		8.63000	107.30643		8.63000	101.50718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.27500	100.43238		8.27500	100.40989			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94331			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.84248			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.99774			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.84894			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.92500	106.76195		7.92500	106.73928			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.74345			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07989			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84355			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.12500	94.67868		9.12500	94.65560			0.00	0	25,799,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68443			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21717			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43502			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.05300	87.82666		9.05300	87.80529			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.11500	87.52183		9.11500	87.50040			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.47500	105.18018		6.47500	105.16187			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.56000	95.40082		8.56000	95.37908			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36510			0.00	4,000,000	1,000,000.00
SSN009	On 15/09/2017	Spot Bond		8.00500	101.32873		8.00500	101.30677			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.03500	112.36080		7.03500	112.33935			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.54000	100.94211		2.54000	101.28527			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.98000	101.66327		7.98000	102.42555			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.24702			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.05350			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.78695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond		9.48000	109.41296		9.48000	110.66160			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.59978			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58463			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.34467			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.79588			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.67903			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.67916			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.57842			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.76023			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.44708			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.39043			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.39017			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.37468			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.33263			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.27303			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.22987			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.08434			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.95293			0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.76782			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.69500	110.86015		6.69500	110.84011			106,434,117,335.00	15,897,553	15,897,553.00
SZ25	On 30/09/2025	Spot Bond		8.62000	102.99799		8.62000	102.97411			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	60.80238		100.00000	60.66855			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	43.96270		100.00000	43.85620			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	20.79938		100.00000	20.74899			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.48000	101.09938		6.48000	101.08194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33728				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.08379				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.28154				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.74379				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.60352				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.15677				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.38500		104.96019	7.38500	104.93951				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.50444				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.78531				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.86077				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.43990				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.48411				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.72617	7.83000	101.70494				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.41558				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.47084				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.56138				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.41558				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.47084				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.66559	7.16000	101.47944				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.57913				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.57030				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.78237				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.75366				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	102.62063				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.52145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.14817				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.20581				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.23324	8.73000	101.68252				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.28684				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.44524				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	102.00616				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48125				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.05268	101.06155	7.03543				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.40674				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	105.65312				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.60565				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.69402				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.62944				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41702				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.44803				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.47017				0.00	0	200,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.44803				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.47017				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.48125				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43474				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.47017				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59196				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.59196				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59196				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.76907				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.81334			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75801			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.64285			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.69812			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.67601			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.22012			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.08500		110.73449		8.08500	110.71052			0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond	7.47500		96.42658		7.47500	96.38260			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.72500		108.95450		7.72500	108.93207			15,450,000,000.00	2,000,000	32,280,000.00
TN20	On 17/09/2020	Spot Bond	8.47500		111.06290		8.47500	111.03743			75,255,423,600.00	8,879,696	279,239,696.00
TN23	On 06/11/2023	Spot Bond	8.73500		118.18726		8.73500	118.15980			52,410,000,000.00	6,000,000	102,254,000.00
TN25	On 19/08/2025	Spot Bond	9.10000		104.13622		9.10000	104.11104			0.00	0	138,057,000.00
TN27	On 14/11/2027	Spot Bond	9.13500		101.69665		9.13500	101.67197			36,540,000,000.00	4,000,000	17,617,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24049			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.81211			0.00	0	15,300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.13515			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.95004			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.97750			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.98030			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11565			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.39621			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00008			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.21439		10.00000	100.18757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR31		On 31/12/2099	Spot Bond	9.75000	100.20905	9.75000	100.18290			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.20871	100.00000	10.18238			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.19907			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.19339			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.17846			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.74332			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.07854			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.46164			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	96.84377			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	96.57528			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.80527			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	98.60722			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.56835			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	75,000,000.00
TSP150		On 02/10/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702			0.00	0	75,000,000.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.34181			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.31427			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.28236			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.23814			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.00416			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.88323			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.79343			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.76547			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.68594			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.44986			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92214			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23123			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.80083			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.84500	110.96521		8.84500	110.93869			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.93986			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62755			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.16500	103.98871		9.16500	103.96297			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	94.02793		100.00000	93.79048			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	94.13188		100.00000	93.89418			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	94.16654		100.00000	93.92875			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.10792			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15328			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05923			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.09832			0.00	4,000,000	1,000,000.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10002			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12135			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.12521			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.93371			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	132.94000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.49500	118.80522		6.49500	118.78458			0.00	0	92,100,000.00
WS05	On 01/08/2018	Spot Bond		0.54000	240.91108		0.54000	240.82467			8,640,000,000.00	16,000,000	68,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.53500	107.01049		6.53500	106.99179			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.33000	108.48660		7.33000	108.46537			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.58500	109.63102		7.58500	109.60884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP4		On 28/05/2020	Spot Bond	7.92500	108.70263	7.92500	108.67967			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	7.98500	108.95682	7.98500	108.93363			0.00	0	15,000,000.00
Z009		On 30/11/2013	Spot Bond	5.26500	99.24129	5.26500	99.22709			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	6.08500	90.15889	6.08500	90.14421			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.25500	97.55610	5.25500	97.54240			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.26500	96.28603	5.26500	96.27243			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.01500	88.66477	6.01500	88.65041			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.24500	94.24894	5.24500	94.23568			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.08500	90.14421	6.08500	90.12953			0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	6.97500	66.37481	6.97500	66.36224			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	24.43673	100.00000	24.39037			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>445,030,944,638,605.00</b>	<b>4,408,669,913</b>	<b>97 800 049 113.00</b>
<b>Grand Total:</b>										<b>445,031,353,782,341.00</b>	<b>4,408,701,056</b>	<b>97 802 146 562.00</b>