



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/10/2013	Any day expiry	9.91640	9.91640		9.99580	9.99580		13.23	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	143.89750	0.14390	215.23530	0.21524	143.898	14.09	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	27.49750	0.02750	19.43530	0.01944	27.498	14.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry		9.92470	9.92470	10.00120	10.00120		13.71	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	537.06550	0.53707	612.97870	0.61298	537.066	15.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	2.36550	0.00237	1.77870	0.00178	2.366	15.37	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	527.21600	0.52722	603.06970	0.60307	527.216	15.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	2.51600	0.00252	1.86970	0.00187	2.516	15.27	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	517.45050	0.51745	593.16610	0.59317	517.451	15.24	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	2.75050	0.00275	1.96610	0.00197	2.751	15.24	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	459.32780	0.45933	533.87680	0.53388	459.328	15.05	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	4.62780	0.00463	2.67680	0.00268	4.628	15.05	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	51.69460	0.05169	81.87950	0.08188	51.695	15.12	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	196.99460	0.19699	150.67950	0.15068	196.995	15.12	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry		9.92900	9.92900	10.00610	10.00610		14.38	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	445.99890	0.44600	521.43940	0.52144	445.999	14.22	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	6.99890	0.00700	5.33940	0.00534	6.999	14.22	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	436.63020	0.43663	511.72170	0.51172	436.630	14.22	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	7.63020	0.00763	5.62170	0.00562	7.630	14.22	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	427.30830	0.42731	502.21180	0.50221	427.308	14.23	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	8.30830	0.00831	6.11180	0.00611	8.308	14.23	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	390.54410	0.39054	464.55150	0.46455	390.544	14.24	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	11.54410	0.01154	8.45150	0.00845	11.544	14.24	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	58.24540	0.05825	87.99870	0.08800	58.245	15.52	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	229.24540	0.22925	181.89870	0.18190	229.245	15.52	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry		9.93330	9.93330	10.01100	10.01100		14.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	1,683.31540	1.68332	1,761.01370	1.76101	1,683.315	22.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	0.01540	0.00002	0.01370	0.00001	0.015	22.98	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	1,633.31970	1.63332	1,711.01760	1.71102	1,633.320	22.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	0.01970	0.00002	0.01760	0.00002	0.020	22.62	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	509.21980	0.50922	586.09710	0.58610	509.220	14.02	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	5.91980	0.00592	5.09710	0.00510	5.920	14.02	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	499.53980	0.49954	576.35710	0.57636	499.540	13.93	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	6.23980	0.00624	5.35710	0.00536	6.240	13.93	0.00	0	0.00

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	489.88820		0.48989		566.63110	0.56663	489.888	13.85	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	6.58820		0.00659		5.63110	0.00563	6.588	13.85	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	353.95500		0.35395		426.09970	0.42610	353.955	13.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	20.65500		0.02066		15.09970	0.01510	20.655	13.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	272.35400		0.27235		339.82110	0.33982	272.354	14.00	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	39.05400		0.03905		28.82110	0.02882	39.054	14.00	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	200.89210		0.20089		261.68710	0.26169	200.892	14.06	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	67.59210		0.06759		50.68710	0.05069	67.592	14.06	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.93470		9.93470		10.01260	10.01260		14.25	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	400.75000		0.40075		474.35560	0.47436	400.750	13.97	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	16.05000		0.01605		11.75560	0.01176	16.050	13.97	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	12.78280		0.01278		19.86330	0.01986	12.783	18.87	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	678.08280		0.67808		607.26330	0.60726	678.083	18.87	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry			9.93760		9.93760		10.01580	10.01580		14.40	0.00	0	0.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Call	57.40130		0.05740		82.42790	0.08243	57.401	16.03	0.00	0	1,000.00
\$ / R	On 31/10/2013	Any day expiry	10.20	Put	319.80130		0.31980		266.62790	0.26663	319.801	16.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			9.97620		9.97620		10.05730	10.05730		14.62	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,676.68390		1.67668		1,757.79320	1.75779	1,676.684	18.23	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.48390		0.00048		0.49320	0.00049	0.484	18.23	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	576.93100		0.57693		652.71000	0.65271	576.931	13.67	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	30.73100		0.03073		25.41000	0.02541	30.731	13.67	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	568.14180		0.56814		643.70370	0.64370	568.142	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	31.94180		0.03194		26.40370	0.02640	31.942	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	559.39210		0.55939		634.73070	0.63473	559.392	13.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	33.19210		0.03319		27.43070	0.02743	33.192	13.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	476.28510		0.47629		547.03550	0.54704	476.285	13.65	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	50.08510		0.05009		39.73550	0.03974	50.085	13.65	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	366.68240		0.36668		430.34420	0.43034	366.682	13.97	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	90.48240		0.09048		73.04420	0.07304	90.482	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	46.33620		0.04634		58.08880	0.05809	46.336	18.49	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	820.13620		0.82014		750.78880	0.75079	820.136	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.99900		9.99900		10.08110	10.08110		14.58	1,120,327,956.00	112,044	518,392.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,599.06350		2.59906		2,681.16880	2.68117	2,599.064	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.06350		0.00006		0.06880	0.00007	0.063	21.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,999.45040		1.99945		2,081.52300	2.08152	1,999.450	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.45040		0.00045		0.42300	0.00042	0.450	18.69	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,253.11870		1.25312		1,335.01650	1.33502	1,253.119	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.11870		0.00412		3.91650	0.00392	4.119	15.33	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,105.44870		1.10545		1,187.20370	1.18720	1,105.449	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	6.44870		0.00645		6.10370	0.00610	6.449	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,078.11100		1.07811		1,159.82860	1.15983	1,078.111	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	7.01100		0.00701		6.62860	0.00663	7.011	14.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,029.24550		1.02925		1,110.88390	1.11088	1,029.246	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	8.14550		0.00815		7.68390	0.00768	8.145	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,007.70420		1.00770		1,089.30230	1.08930	1,007.704	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	8.70420		0.00870		8.20230	0.00820	8.704	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	980.86890		0.98087		1,062.10630	1.06211	980.869	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	9.76890		0.00977		8.90630	0.00891	9.769	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	912.07040		0.91207		992.11680	0.99212	912.070	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	13.07040		0.01307		11.01680	0.01102	13.070	14.07	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	818.24530		0.81825		897.39070	0.89739	818.245	13.92	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	19.24530		0.01925		16.29070	0.01629	19.245	13.92	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	638.35740		0.63836		714.66710	0.71467	638.357	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	39.35740		0.03936		33.56710	0.03357	39.357	13.64	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	553.67850		0.55368		627.89560	0.62790	553.678	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	54.67850		0.05468		46.79560	0.04680	54.679	13.49	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	515.11130		0.51511		585.95760	0.58596	515.111	13.60	0.00	0	0.00

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	9.55	Put	66.11130	0.06611	54.85760	0.05486	66.111	13.60	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	485.37490	0.48537	553.18510	0.55319	485.375	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	76.37490	0.07637	62.08510	0.06209	76.375	13.69	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	478.10060	0.47810	545.10660	0.54511	478.101	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	79.10060	0.07910	64.00660	0.06401	79.101	13.71	0.00	0	24,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	415.61570	0.41562	478.69990	0.47870	415.616	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	106.61570	0.10662	87.59990	0.08760	106.616	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	409.01050	0.40901	471.63660	0.47164	409.011	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	110.01050	0.11001	90.53660	0.09054	110.010	13.93	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Call	383.28020	0.38328	444.03600	0.44404	383.280	14.02	0.00	0	2,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.74	Put	124.28020	0.12428	102.93600	0.10294	124.280	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Call	377.02210	0.37702	437.29940	0.43730	377.022	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.75	Put	128.02210	0.12802	106.19940	0.10620	128.022	14.04	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	346.77090	0.34677	404.61790	0.40462	346.771	14.15	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	147.77090	0.14777	123.51790	0.12352	147.771	14.15	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	318.26720	0.31827	373.61620	0.37362	318.267	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	169.26720	0.16927	142.51620	0.14252	169.267	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Call	291.50030	0.29150	344.30900	0.34431	291.500	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.90	Put	192.50030	0.19250	163.20900	0.16321	192.500	14.37	0.00	0	4,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Call	261.64660	0.26165	311.37120	0.31137	261.647	14.50	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.96	Put	222.64660	0.22265	190.27120	0.19027	222.647	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	243.08950	0.24309	290.75410	0.29075	243.090	14.58	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	244.08950	0.24409	209.65410	0.20965	244.090	14.58	0.00	0	5,902.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	205.07420	0.20507	243.78930	0.24379	205.074	15.04	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	306.07420	0.30607	262.68930	0.26269	306.074	15.04	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Call	191.55220	0.19155	228.23450	0.22823	191.552	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.14	Put	332.55220	0.33255	287.13450	0.28713	332.552	15.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Call	188.31350	0.18831	224.49720	0.22450	188.313	15.26	0.00	0	6,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.15	Put	339.31350	0.33931	293.39720	0.29340	339.313	15.26	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	172.92470	0.17292	206.68870	0.20669	172.925	15.49	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	373.92470	0.37392	325.58870	0.32559	373.925	15.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Call	170.00390	0.17000	203.29700	0.20330	170.004	15.53	0.00	0	21,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.21	Put	381.00390	0.38100	332.19700	0.33220	381.004	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	158.81410	0.15881	190.27580	0.19028	158.814	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	409.81410	0.40981	359.17580	0.35918	409.814	15.71	0.00	0	5,300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	153.50670	0.15351	184.08080	0.18408	153.507	15.80	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	424.50670	0.42451	372.98080	0.37298	424.507	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	145.88980	0.14589	175.16990	0.17517	145.890	15.94	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	446.88980	0.44689	394.06990	0.39407	446.890	15.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	131.82230	0.13182	158.64490	0.15864	131.822	16.21	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	492.82230	0.49282	437.54490	0.43754	492.822	16.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	123.24840	0.12325	148.53170	0.14853	123.248	16.39	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	524.24840	0.52425	467.43170	0.46743	524.248	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	107.85100	0.10785	130.28200	0.13028	107.851	16.75	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	588.85100	0.58885	529.18200	0.52918	588.851	16.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	102.69800	0.10270	124.06750	0.12407	102.698	16.89	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	613.69800	0.61370	552.96750	0.55297	613.698	16.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	96.43470	0.09643	116.27100	0.11627	96.435	17.09	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	647.43470	0.64743	585.17100	0.58517	647.435	17.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	94.93850	0.09494	114.40580	0.11441	94.939	17.14	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	655.93850	0.65594	593.30580	0.59331	655.939	17.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	89.22170	0.08922	107.26570	0.10727	89.222	17.34	0.00	0	25,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	690.22170	0.69022	626.16570	0.62617	690.222	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Call	82.63660	0.08264	99.35570	0.09936	82.637	17.59	0.00	0	19,700.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.65	Put	733.63660	0.73364	668.25570	0.66826	733.637	17.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	76.62270	0.07662	92.11720	0.09212	76.623	17.84	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	777.62270	0.77762	711.01720	0.71102	777.623	17.84	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
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	66.10530	0.06611		79.42020	0.07942		66.105	18.35	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	867.10530	0.86711		798.32020	0.79832		867.105	18.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	62.39800	0.06240		74.93300	0.07493		62.398	18.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	903.39800	0.90340		833.83300	0.83383		903.398	18.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	55.72550	0.05573		66.84700	0.06685		55.726	18.95	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	976.72550	0.97673		905.74700	0.90575		976.726	18.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	49.92540	0.04993		59.80450	0.05980		49.925	19.35	0.00	0	16,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,050.92540	1.05093		978.70450	0.97870		1,050.925	19.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Call	40.52460	0.04052		48.78720	0.04879		40.525	20.05	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.15	Put	1,191.52460	1.19152		1,117.68720	1.11769		1,191.525	20.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	37.88760	0.03789		45.60040	0.04560		37.888	20.28	0.00	0	20,100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,238.88760	1.23889		1,164.50040	1.16450		1,238.888	20.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	31.17550	0.03118		37.47780	0.03748		31.176	20.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,382.17550	1.38218		1,306.37780	1.30638		1,382.175	20.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	25.91860	0.02592		31.10580	0.03111		25.919	21.67	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,526.91860	1.52692		1,450.00580	1.45001		1,526.919	21.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	20.58650	0.02059		24.63610	0.02464		20.587	22.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,721.58650	1.72159		1,643.53610	1.64354		1,721.586	22.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	15.06260	0.01506		17.92990	0.01793		15.063	23.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,016.06260	2.01606		1,936.82990	1.93683		2,016.063	23.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	13.75660	0.01376		15.17700	0.01518		13.757	26.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,364.75660	2.36476		2,284.07700	2.28408		2,364.757	26.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	13.40530	0.01341		14.71570	0.01472		13.405	27.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,514.40530	2.51441		2,433.61570	2.43362		2,514.405	27.69	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.01490	10.01490		10.09750	10.09750		10.09750	14.50	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	539.25950	0.53926		609.47290	0.60947		539.259	13.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	74.35950	0.07436		61.97290	0.06197		74.359	13.55	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	509.92040	0.50992		577.03090	0.57703		509.920	13.63	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	85.02040	0.08502		69.53090	0.06953		85.020	13.63	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	502.73840	0.50274		569.03070	0.56903		502.738	13.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	87.83840	0.08784		71.53070	0.07153		87.838	13.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	495.61830	0.49562		561.50330	0.56150		495.618	13.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	90.71830	0.09072		74.00330	0.07400		90.718	13.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	76.54470	0.07654		90.42430	0.09042		76.545	18.26	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	901.64470	0.90164		832.92430	0.83292		901.645	18.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.07290	10.07290		10.15420	10.15420		10.15420	14.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	1,777.23630	1.77724		1,858.27680	1.85828		1,777.236	16.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	4.33630	0.00434		4.07680	0.00408		4.336	16.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	308.69450	0.30869		349.90810	0.34991		308.695	15.01	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	355.79450	0.35579		315.70810	0.31571		355.794	15.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	192.54240	0.19254		219.43310	0.21943		192.542	16.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	629.64240	0.62964		575.23310	0.57523		629.642	16.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	190.27750	0.19028		216.87850	0.21688		190.278	16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	637.37750	0.63738		582.67850	0.58268		637.378	16.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	188.04270	0.18804		214.35890	0.21436		188.043	16.54	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	645.14270	0.64514		590.15890	0.59016		645.143	16.54	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.11550	10.11550		10.19730	10.19730		10.19730	15.06	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	1,823.53900	1.82354		1,904.93180	1.90493		1,823.539	16.14	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	8.03900	0.00804		7.63180	0.00763		8.039	16.14	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	427.22820	0.42723		475.56130	0.47556		427.228	14.81	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	311.72820	0.31173		278.26130	0.27826		311.728	14.81	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	235.26420	0.23526		263.24740	0.26325		235.264	16.68	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	689.76420	0.68976		635.94740	0.63595		689.764	16.68	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	232.91500	0.23291		260.63290	0.26063		232.915	16.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	697.41500	0.69742		643.33290	0.64333		697.415	16.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	230.59290	0.23059		258.05010	0.25805		230.593	16.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	705.09290	0.70509		650.75010	0.65075		705.093	16.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R			On 27/02/2014	Any day expiry			10.11690	10.11690					20,140.00
\$ / R			On 27/02/2014	Any day expiry			10.11690	10.11690					0.00
\$ / R	10.63	Call	On 27/02/2014	Any day expiry	223.46080	0.22346	249.90790	0.24991	223.461	16.88	0.00	0	0.00
\$ / R	10.63	Put	On 27/02/2014	Any day expiry	736.56080	0.73656	681.10790	0.68111	736.561	16.88	0.00	0	0.00
\$ / R			On 28/02/2014	Any day expiry			10.11840	10.11840					0.00
\$ / R			On 28/02/2014	Any day expiry			10.20030	10.20030					0.00
\$ / R	9.09	Call	On 28/02/2014	Any day expiry	1,072.96650	1.07297	1,151.77340	1.15177	1,072.966	14.07	0.00	0	0.00
\$ / R	9.09	Put	On 28/02/2014	Any day expiry	44.566650	0.04457	41.47340	0.04147	44.566	14.07	0.00	0	0.00
\$ / R	9.10	Call	On 28/02/2014	Any day expiry	1,063.86340	1.06386	1,142.59600	1.14260	1,063.863	14.04	0.00	0	0.00
\$ / R	9.10	Put	On 28/02/2014	Any day expiry	45.46340	0.04546	42.29600	0.04230	45.463	14.04	0.00	0	0.00
\$ / R	9.11	Call	On 28/02/2014	Any day expiry	1,055.03130	1.05503	1,133.43470	1.13343	1,055.031	14.04	0.00	0	0.00
\$ / R	9.11	Put	On 28/02/2014	Any day expiry	46.63130	0.04663	43.13470	0.04313	46.631	14.04	0.00	0	0.00
\$ / R			On 17/03/2014	Foreign Exchange Future	10.14340	10.14340	10.22550	10.22550		15.24	507,170.00	50	69,611.00
\$ / R	7.70	Call	On 17/03/2014	Foreign Exchange Future	2,446.65190	2.44665	2,528.62560	2.52863	2,446.652	17.81	0.00	0	0.00
\$ / R	7.70	Put	On 17/03/2014	Foreign Exchange Future	3.25190	0.00325	3.12560	0.00313	3.252	17.81	0.00	0	0.00
\$ / R	8.20	Call	On 17/03/2014	Foreign Exchange Future	1,952.47140	1.95247	2,034.13280	2.03413	1,952.471	16.42	0.00	0	0.00
\$ / R	8.20	Put	On 17/03/2014	Foreign Exchange Future	9.07140	0.00907	8.63280	0.00863	9.071	16.42	0.00	0	0.00
\$ / R	8.70	Call	On 17/03/2014	Foreign Exchange Future	1,468.27400	1.46827	1,549.00390	1.54900	1,468.274	15.13	0.00	0	0.00
\$ / R	8.70	Put	On 17/03/2014	Foreign Exchange Future	24.87400	0.02487	23.50390	0.02350	24.874	15.13	0.00	0	0.00
\$ / R	9.25	Call	On 17/03/2014	Foreign Exchange Future	966.94800	0.96695	1,040.80630	1.04081	966.948	13.96	0.00	0	0.00
\$ / R	9.25	Put	On 17/03/2014	Foreign Exchange Future	73.54800	0.07355	65.30630	0.06531	73.548	13.96	0.00	0	0.00
\$ / R	9.59	Call	On 17/03/2014	Foreign Exchange Future	702.50550	0.70251	769.99970	0.77000	702.506	13.92	0.00	0	0.00
\$ / R	9.59	Put	On 17/03/2014	Foreign Exchange Future	149.10550	0.14911	134.49970	0.13450	149.105	13.92	0.00	0	0.00
\$ / R	9.60	Call	On 17/03/2014	Foreign Exchange Future	695.35050	0.69535	762.62170	0.76262	695.351	13.92	0.00	0	0.00
\$ / R	9.60	Put	On 17/03/2014	Foreign Exchange Future	151.95050	0.15195	137.12170	0.13712	151.950	13.92	0.00	0	0.00
\$ / R	9.61	Call	On 17/03/2014	Foreign Exchange Future	688.23410	0.68823	755.28220	0.75528	688.234	13.91	0.00	0	0.00
\$ / R	9.61	Put	On 17/03/2014	Foreign Exchange Future	154.83410	0.15483	139.78220	0.13978	154.834	13.91	0.00	0	0.00
\$ / R	9.70	Call	On 17/03/2014	Foreign Exchange Future	629.20480	0.62920	690.89050	0.69089	629.205	14.04	0.00	0	0.00
\$ / R	9.70	Put	On 17/03/2014	Foreign Exchange Future	185.80480	0.18580	165.39050	0.16539	185.805	14.04	0.00	0	6.00
\$ / R	9.75	Call	On 17/03/2014	Foreign Exchange Future	599.42750	0.59943	656.47000	0.65647	599.428	14.18	0.00	0	0.00
\$ / R	9.75	Put	On 17/03/2014	Foreign Exchange Future	206.02750	0.20603	180.97000	0.18097	206.028	14.18	0.00	0	250.00
\$ / R	9.80	Call	On 17/03/2014	Foreign Exchange Future	570.84310	0.57084	626.19390	0.62619	570.843	14.31	0.00	0	0.00
\$ / R	9.80	Put	On 17/03/2014	Foreign Exchange Future	227.44310	0.22744	200.69390	0.20069	227.443	14.31	0.00	0	7,500.00
\$ / R	9.90	Call	On 17/03/2014	Foreign Exchange Future	517.18210	0.51718	569.14960	0.56915	517.182	14.58	0.00	0	0.00
\$ / R	9.90	Put	On 17/03/2014	Foreign Exchange Future	273.78210	0.27378	243.64960	0.24365	273.782	14.58	0.00	0	7,500.00
\$ / R	10.25	Call	On 17/03/2014	Foreign Exchange Future	365.49200	0.36549	404.38170	0.40438	365.492	15.57	0.00	0	0.00
\$ / R	10.25	Put	On 17/03/2014	Foreign Exchange Future	472.09200	0.47209	428.88170	0.42888	472.092	15.57	0.00	0	200.00
\$ / R	10.30	Call	On 17/03/2014	Foreign Exchange Future	348.39500	0.34840	385.70230	0.38570	348.395	15.74	0.00	0	40,000.00
\$ / R	10.30	Put	On 17/03/2014	Foreign Exchange Future	504.99500	0.50499	460.20230	0.46020	504.995	15.74	0.00	0	0.00
\$ / R	10.35	Call	On 17/03/2014	Foreign Exchange Future	332.17630	0.33218	367.94530	0.36795	332.176	15.90	0.00	0	0.00
\$ / R	10.35	Put	On 17/03/2014	Foreign Exchange Future	538.77630	0.53878	492.44530	0.49245	538.776	15.90	0.00	0	200.00
\$ / R	10.40	Call	On 17/03/2014	Foreign Exchange Future	316.79640	0.31680	351.07830	0.35108	316.796	16.07	0.00	0	0.00
\$ / R	10.40	Put	On 17/03/2014	Foreign Exchange Future	573.39640	0.57340	525.57830	0.52558	573.396	16.07	0.00	0	200.00
\$ / R	10.45	Call	On 17/03/2014	Foreign Exchange Future	302.21920	0.30222	335.06050	0.33506	302.219	16.24	0.00	0	7,500.00
\$ / R	10.45	Put	On 17/03/2014	Foreign Exchange Future	608.81920	0.60882	559.56050	0.55956	608.819	16.24	0.00	0	0.00
\$ / R	10.50	Call	On 17/03/2014	Foreign Exchange Future	288.40130	0.28840	319.85170	0.31985	288.401	16.40	0.00	0	0.00
\$ / R	10.50	Put	On 17/03/2014	Foreign Exchange Future	645.00130	0.64500	594.35170	0.59435	645.001	16.40	0.00	0	0.00
\$ / R	10.60	Call	On 17/03/2014	Foreign Exchange Future	262.90710	0.26291	291.72800	0.29173	262.907	16.73	0.00	0	0.00
\$ / R	10.60	Put	On 17/03/2014	Foreign Exchange Future	719.50710	0.71951	666.22800	0.66623	719.507	16.73	0.00	0	200.00
\$ / R	10.61	Call	On 17/03/2014	Foreign Exchange Future	260.50490	0.26050	289.07460	0.28907	260.505	16.77	0.00	0	7,500.00
\$ / R	10.61	Put	On 17/03/2014	Foreign Exchange Future	727.10490	0.72710	673.57460	0.67357	727.105	16.77	0.00	0	0.00
\$ / R	10.65	Call	On 17/03/2014	Foreign Exchange Future	251.15740	0.25116	278.73660	0.27874	251.157	16.90	0.00	0	6.00
\$ / R	10.65	Put	On 17/03/2014	Foreign Exchange Future	757.75740	0.75776	703.23660	0.70324	757.757	16.90	0.00	0	0.00
\$ / R	10.85	Call	On 17/03/2014	Foreign Exchange Future	210.56410	0.21056	233.39710	0.23340	210.564	17.58	0.00	0	200.00
\$ / R	10.85	Put	On 17/03/2014	Foreign Exchange Future	917.16410	0.91716	857.89710	0.85790	917.164	17.58	0.00	0	0.00
\$ / R	11.00	Call	On 17/03/2014	Foreign Exchange Future	185.42660	0.18543	205.37570	0.20538	185.427	18.10	0.00	0	200.00
\$ / R	11.00	Put	On 17/03/2014	Foreign Exchange Future	1,042.02660	1.04203	979.87570	0.97988	1,042.027	18.10	0.00	0	0.00
\$ / R	11.10	Call	On 17/03/2014	Foreign Exchange Future	170.79430	0.17079	189.02980	0.18903	170.794	18.44	0.00	0	400.00
\$ / R	11.10	Put	On 17/03/2014	Foreign Exchange Future	1,127.39430	1.12739	1,063.52980	1.06353	1,127.394	18.44	0.00	0	0.00

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	11.15	Call	164.04570	0.16405	181.48570	0.18149	164.046	18.61	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,170.64570	1.17065	1,105.98570	1.10599	1,170.646	18.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	151.30030	0.15130	167.53490	0.16753	151.300	18.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,257.90030	1.25790	1,192.03490	1.19203	1,257.900	18.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	124.72060	0.12472	137.92870	0.13793	124.721	19.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,481.32060	1.48132	1,412.42870	1.41243	1,481.321	19.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	104.16300	0.10416	114.87950	0.11488	104.163	20.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,710.76300	1.71076	1,639.37950	1.63938	1,710.763	20.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	88.14070	0.08814	96.89330	0.09689	88.141	21.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,944.74070	1.94474	1,871.39330	1.87139	1,944.741	21.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	77.20690	0.07721	82.74740	0.08275	77.207	22.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,183.80690	2.18381	2,107.24740	2.10725	2,183.807	22.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	74.79530	0.07480	77.98910	0.07799	74.795	23.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,431.39530	2.43140	2,352.48910	2.35249	2,431.395	23.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	73.81730	0.07382	76.71260	0.07671	73.817	24.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	2,580.41730	2.58042	2,501.21260	2.50121	2,580.417	24.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	73.55770	0.07356	76.36190	0.07636	73.558	25.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,630.15770	2.63016	2,550.86190	2.55086	2,630.158	25.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	72.96280	0.07296	75.51310	0.07551	72.963	25.89	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,779.56280	2.77956	2,700.01310	2.70001	2,779.563	25.89	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	72.61440	0.07261	74.93790	0.07494	72.614	26.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,929.21440	2.92921	2,849.43790	2.84944	2,929.214	26.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	27.85350	0.02785	33.64830	0.03365	27.853	27.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	4,134.45350	4.13445	4,058.14830	4.05815	4,134.453	27.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	21.98450	0.02198	26.78330	0.02678	21.984	27.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	4,378.58450	4.37858	4,301.28330	4.30128	4,378.585	27.96	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.14630	10.14630	10.22850	10.22850		15.25	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,109.62230	1.10962	1,188.47110	1.18847	1,109.622	14.16	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	53.32230	0.05332	49.97110	0.04997	53.322	14.16	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,100.60380	1.10060	1,179.38220	1.17938	1,100.604	14.13	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	54.30380	0.05430	50.88220	0.05088	54.304	14.13	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,091.60180	1.09160	1,170.30850	1.17031	1,091.602	14.10	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Put	55.30180	0.05530	51.80850	0.05181	55.302	14.10	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry			10.15660	10.15660	10.23890	10.23890		15.27	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry	8.30	Call	1,869.37460	1.86937	1,951.00940	1.95101	1,869.375	16.17	0.00	0	0.00
\$ / R	On	26/03/2014		Any day expiry	8.30	Put	12.77460	0.01277	12.10940	0.01211	12.775	16.17	0.00	0	6,000.00
\$ / R	On	26/03/2014		Any day expiry	10.10	Call	442.32730	0.44233	488.02830	0.48803	442.327	15.13	0.00	0	6,000.00
\$ / R	On	26/03/2014		Any day expiry	10.10	Put	385.72730	0.38573	349.12830	0.34913	385.727	15.13	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry			10.24870	10.24870	10.33230	10.33230		15.70	0.00	0	10,150.00
\$ / R	On	26/05/2014		Any day expiry	9.94	Call	642.44030	0.64244	692.99980	0.69300	642.440	14.84	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.94	Put	333.74030	0.33374	300.69980	0.30070	333.740	14.84	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.95	Call	637.50620	0.63751	687.76950	0.68777	637.506	14.87	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.95	Put	338.80620	0.33881	305.46950	0.30547	338.806	14.87	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.96	Call	632.61030	0.63261	682.57500	0.68257	632.610	14.90	0.00	0	0.00
\$ / R	On	26/05/2014		Any day expiry	9.96	Put	343.91030	0.34391	310.27500	0.31027	343.910	14.90	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future			10.27630	10.27630	10.36010	10.36010		15.90	0.00	0	18,463.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.00	Call	2,290.80000	2.29080	2,373.78330	2.37378	2,290.800	16.31	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.00	Put	14.50000	0.01450	13.68330	0.01368	14.500	16.31	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.45	Call	1,856.83870	1.85684	1,938.33830	1.93834	1,856.839	15.36	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.45	Put	30.53870	0.03054	28.23830	0.02824	30.539	15.36	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.64	Call	1,678.56860	1.67857	1,759.09900	1.75910	1,678.569	15.05	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.64	Put	42.26860	0.04227	38.99900	0.03900	42.269	15.05	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Call	1,577.02530	1.57703	1,656.85090	1.65685	1,577.025	14.87	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.75	Put	50.72530	0.05073	46.75090	0.04675	50.725	14.87	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.78	Call	1,549.57420	1.54957	1,629.18580	1.62919	1,549.574	14.82	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	8.78	Put	53.27420	0.05327	49.08580	0.04909	53.274	14.82	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.00	Call	1,351.89100	1.35189	1,429.63450	1.42963	1,351.891	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	9.00	Put	75.59100	0.07559	69.53450	0.06953	75.591	14.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,178.71430	1.17871	1,254.22060	1.25422	1,178.714	14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	102.41430	0.10241	94.12060	0.09412	102.414	14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	887.19690	0.88720	951.57710	0.95158	887.197	14.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	200.89690	0.20090	181.47710	0.18148	200.897	14.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	880.43120	0.88043	944.54200	0.94454	880.431	14.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	204.13120	0.20413	184.44200	0.18444	204.131	14.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	873.69630	0.87370	937.53630	0.93754	873.696	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	207.39630	0.20740	187.43630	0.18744	207.396	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	782.97180	0.78297	842.88990	0.84289	782.972	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	256.67180	0.25667	232.78990	0.23279	256.672	14.47	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	752.19020	0.75219	810.65080	0.81065	752.190	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	275.89020	0.27589	250.55080	0.25055	275.890	14.51	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	664.48660	0.66449	714.82110	0.71482	664.487	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	358.18660	0.35819	324.72110	0.32472	358.187	14.98	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	645.42190	0.64542	694.54830	0.69455	645.422	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	379.12190	0.37912	344.44830	0.34445	379.122	15.09	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	591.62050	0.59162	637.18980	0.63719	591.621	15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	445.32050	0.44532	407.08980	0.40709	445.321	15.43	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	369.85220	0.36985	398.69630	0.39870	369.852	17.27	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	893.55220	0.89355	838.59630	0.83860	893.552	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	224.77740	0.22478	241.70700	0.24171	224.777	19.45	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,548.47740	1.54848	1,481.60700	1.48161	1,548.477	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	189.81290	0.18981	203.74690	0.20375	189.813	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,813.51290	1.81351	1,743.64690	1.74365	1,813.513	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	179.88740	0.17989	192.96140	0.19296	179.887	20.49	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,903.58740	1.90359	1,832.86140	1.83286	1,903.587	20.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	162.21020	0.16221	173.74670	0.17375	162.210	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,085.91020	2.08591	2,013.64670	2.01365	2,085.910	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	158.98850	0.15899	170.24390	0.17024	158.989	21.12	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,122.68850	2.12269	2,050.14390	2.05014	2,122.689	21.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	147.19780	0.14720	154.67290	0.15467	147.198	22.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,370.89780	2.37090	2,294.57290	2.29457	2,370.898	22.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	140.78660	0.14079	147.14530	0.14715	140.787	24.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,764.48660	2.76449	2,687.04530	2.68705	2,764.487	24.08	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.28390	10.28390	10.36780	10.36780		15.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,558.04890	1.55805	1,637.63700	1.63764	1,558.049	14.78	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	54.14890	0.05415	49.83700	0.04984	54.149	14.78	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	601.22620	0.60123	646.77760	0.64678	601.226	15.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	447.32620	0.44733	408.97760	0.40898	447.326	15.43	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	164.15280	0.16415	175.61050	0.17561	164.153	21.08	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,120.25280	2.12025	2,047.81050	2.04781	2,120.253	21.08	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.38650	10.38650	10.47130	10.47130		16.24	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	792.13520	0.79214	841.55870	0.84156	792.135	15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	395.63520	0.39564	360.25870	0.36026	395.635	15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	787.30930	0.78731	836.46660	0.83647	787.309	15.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	400.80930	0.40081	365.16660	0.36517	400.809	15.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	782.51580	0.78252	831.41130	0.83141	782.516	15.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	406.01580	0.40602	370.11130	0.37011	406.016	15.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	645.37580	0.64538	686.26600	0.68627	645.376	16.05	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	588.87580	0.58888	544.96600	0.54497	588.876	16.05	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	255.27570	0.25528	270.34090	0.27034	255.276	20.29	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,938.77570	1.93878	1,869.04090	1.86904	1,938.776	20.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.42520	10.42520	10.51010	10.51010		16.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,548.37210	2.54837	2,632.15340	2.63215	2,548.372	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	23.17210	0.02317	22.05340	0.02205	23.172	16.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,069.68250	2.06968	2,151.48540	2.15149	2,069.683	15.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	44.48250		0.04448		41.38540	0.04139	44.483	15.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,618.49310		1.61849	1,696.38690	1.69639	1,618.493	14.82	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	93.29310		0.09329	86.28690	0.08629	93.293	14.82	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,532.20330		1.53220	1,609.00740	1.60901	1,532.203	14.72	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	107.00330		0.10700	98.90740	0.09891	107.003	14.72	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,283.33990		1.28334	1,356.14570	1.35615	1,283.340	14.40	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	158.13990		0.15814	146.04570	0.14605	158.140	14.40	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,067.09640		1.06710	1,130.25830	1.13026	1,067.096	14.56	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	241.89640		0.24190	220.15830	0.22016	241.896	14.56	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	884.05420		0.88405	939.13660	0.93914	884.054	14.95	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	358.85420		0.35885	329.03660	0.32904	358.854	14.95	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	831.54550		0.83155	881.31060	0.88131	831.546	15.15	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	406.34550		0.40635	371.21060	0.37121	406.346	15.15	104,979,000.00	10,000	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	703.94090		0.70394	746.58270	0.74658	703.941	15.91	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	568.74090		0.56874	526.48270	0.52648	568.741	15.91	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	699.97200		0.69997	742.38280	0.74238	699.972	15.94	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	574.77200		0.57477	532.28280	0.53228	574.772	15.94	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	696.03440		0.69603	738.21110	0.73821	696.034	15.97	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	580.83440		0.58083	538.11110	0.53811	580.834	15.97	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	488.34230		0.48834	518.02110	0.51802	488.342	17.53	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,013.14230		1.01314	957.92110	0.95792	1,013.142	17.53	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	292.98600		0.29299	309.92000	0.30992	292.986	20.00	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,867.78600		1.86779	1,799.82000	1.79982	1,867.786	20.00	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	280.46150		0.28046	296.55450	0.29655	280.462	20.23	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,955.26150		1.95526	1,886.45450	1.88645	1,955.261	20.23	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	231.62140		0.23162	241.35980	0.24136	231.621	21.47	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,406.42140		2.40642	2,331.25980	2.33126	2,406.421	21.47	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	219.25400		0.21925	227.19340	0.22719	219.254	23.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,944.05400		2.94405	2,867.09340	2.86709	2,944.054	23.83	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.57570		10.57570	10.65980	10.65980		16.80	0.00	0	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,613.60860		2.61361	2,695.78100	2.69578	2,613.609	16.17	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	37.90860		0.03791	35.98100	0.03598	37.909	16.17	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,189.12210		2.18912	2,269.79730	2.26980	2,189.122	15.31	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	63.42210		0.06342	59.99730	0.06000	63.422	15.31	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,142.73770		2.14274	2,223.20000	2.22320	2,142.738	15.21	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	67.03770		0.06704	63.40000	0.06340	67.038	15.21	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,097.81410		2.09781	2,177.91290	2.17791	2,097.814	15.19	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	72.11410		0.07211	68.11290	0.06811	72.114	15.19	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	1,708.46710		1.70847	1,784.10620	1.78411	1,708.467	14.97	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	132.76710		0.13277	124.30620	0.12431	132.767	14.97	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,314.72520		1.31473	1,382.72000	1.38272	1,314.725	14.74	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	239.02520		0.23903	222.92000	0.22292	239.025	14.74	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,245.40200		1.24540	1,307.93210	1.30793	1,245.402	14.79	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	269.70200		0.26970	248.13210	0.24813	269.702	14.79	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,009.03640		1.00904	1,061.82570	1.06183	1,009.036	15.39	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	433.33640		0.43334	402.02570	0.40203	433.336	15.39	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	791.14040		0.79114	831.51550	0.83152	791.140	16.56	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	715.44040		0.71544	671.71550	0.67172	715.440	16.56	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	625.66470		0.62566	658.11930	0.65812	625.665	17.63	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,049.96470		1.04996	998.31930	0.99832	1,049.965	17.63	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	502.10700		0.50211	527.44910	0.52745	502.107	18.68	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,426.40700		1.42641	1,367.64910	1.36765	1,426.407	18.68	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	409.42260		0.40942	429.52640	0.42953	409.423	19.71	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,833.72260		1.83372	1,769.72640	1.76973	1,833.723	19.71	0.00	0	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.99900		9.99900	10.08110	10.08110		14.60	349,965.00	35	0	857.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	56,196.90200		0.56197	63,640.58390	0.63641	56,196.902	13.51	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 MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	5,296.90200	0.05297	4,530.58390	0.04531	5,296.902	13.51	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	55,369.47270	0.55369	62,789.55610	0.62790	55,369.473	13.49	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5,469.47270	0.05469	4,679.55610	0.04680	5,469.473	13.49	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	54,586.35490	0.54586	61,942.60690	0.61943	54,586.355	13.52	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	5,686.35490	0.05686	4,832.60690	0.04833	5,686.355	13.52	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	15,911.00940	0.15911	19,027.57590	0.19028	15,911.009	15.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	41,011.00940	0.41011	35,917.57590	0.35918	41,011.009	15.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	13,435.97780	0.13436	16,128.36900	0.16128	13,435.978	16.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	48,535.97780	0.48536	43,018.36900	0.43018	48,535.978	16.18	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	91,274.10240	0.91274	84,276.01810	0.84276	91,274.102	18.62	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	6,174.10240	0.06174	7,386.01810	0.07386	6,174.102	18.62	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.14340	10.14340	10.22550	10.22550		15.73	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	29,136.68420	0.29137	32,259.47530	0.32259	29,136.684	16.38	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	63,796.68420	0.63797	58,709.47530	0.58709	63,796.684	16.38	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	28,868.65550	0.28869	31,963.50340	0.31964	28,868.655	16.41	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	64,528.65550	0.64529	59,413.50340	0.59414	64,528.655	16.41	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	28,603.51450	0.28604	31,670.62620	0.31671	28,603.515	16.45	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	65,263.51450	0.65264	60,120.62620	0.60121	65,263.515	16.45	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.27630	10.27630	10.36010	10.36010		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	41,370.00000	0.41370	32,990.00000	0.32990	41,370.000	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	42,370.00000	0.42370	33,990.00000	0.33990	42,370.000	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	10.71	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	43,370.00000	0.43370	34,990.00000	0.34990	43,370.000	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.94740	15.94740	16.04900	16.04900		13.93	13,220,394.60	829	29,495.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,108.31970	1.10832	1,206.95130	1.20695	1,108.320	13.77	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	50.91970	0.05092	47.95130	0.04795	50.920	13.77	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,099.24430	1.09924	1,197.82890	1.19783	1,099.244	13.75	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	51.84430	0.05184	48.82890	0.04883	51.844	13.75	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,090.18480	1.09018	1,188.72250	1.18872	1,090.185	13.72	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	52.78480	0.05278	49.72250	0.04972	52.785	13.72	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.16660	16.16660	16.26880	16.26880		14.43	0.00	0	6,802.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,335.25290	3.33525	3,436.45530	3.43646	3,335.253	18.27	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	18.65290	0.01865	17.65530	0.01766	18.653	18.27	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,187.57050	3.18757	3,288.73050	3.28873	3,187.570	17.84	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	20.97050	0.02097	19.93050	0.01993	20.971	17.84	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	1,973.03160	1.97303	2,072.00740	2.07201	1,973.032	14.11	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	56.43160	0.05643	53.20740	0.05321	56.432	14.11	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,934.96650	1.93497	2,033.80790	2.03381	1,934.966	13.99	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	58.36650	0.05837	55.00790	0.05501	58.366	13.99	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,925.46290	1.92546	2,024.26870	2.02427	1,925.463	13.96	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	58.86290	0.05886	55.46870	0.05547	58.863	13.96	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,915.96410	1.91596	2,014.73390	2.01473	1,915.964	13.93	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	59.36410	0.05936	55.93390	0.05593	59.364	13.93	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	1,736.46790	1.73647	1,834.48110	1.83448	1,736.468	13.36	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	69.86790	0.06987	65.68110	0.06568	69.868	13.36	0.00	0	327.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.36810	16.36810	16.47340	16.47340		14.83	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	942.55040	0.94255	1,007.40630	1.00741	942.550	14.47	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	614.45040	0.61445	574.00630	0.57401	614.450	14.47	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	937.72490	0.93772	1,002.38210	1.00238	937.725	14.48	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	619.62490	0.61962	578.98210	0.57898	619.625	14.48	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	624.81640	0.62482	583.98050	0.58398	624.816	14.49	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	932.91640	0.93292	997.38050	0.99738	932.916	14.49	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.59350	16.59350	16.70050	16.70050		15.14	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	875.19490	0.87519	931.32730	0.93133	875.195	15.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	1,121.69490	1.12169						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	871.70860	0.87171						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	1,128.20860	1.12821						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	868.23770	0.86824						0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,134.73770	1.13474						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10196	0.10196						14,280.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,206.83620	0.01207						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	11.23620	0.00011						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	390.25470	0.00390						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	194.65470	0.00195						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	87.96230	0.00088						0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	892.36230	0.00892						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10351	0.10351						50.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,398.80260	0.01399						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	47.40260	0.00047						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	660.03860	0.00660						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	308.63860	0.00309						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	292.67230	0.00293						0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	941.27230	0.00941						0.00
€ / R	On	13/12/2013			Foreign Exchange Future				13.52480	13.52480						79,519.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Call	2,327.46310	2.32746						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.20	Put	2.66310	0.00266						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Call	2,085.50980	2.08551						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.44	Put	3.70980	0.00371						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Call	2,035.77850	2.03578						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.49	Put	3.97850	0.00398						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Call	1,986.06960	1.98607						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		11.54	Put	4.26960	0.00427						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Call	1,289.12340	1.28912						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.25	Put	14.32340	0.01432						22,875.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Put	16.49990	0.01650						10,800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.30	Call	1,241.29990	1.24130						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Call	1,053.27340	1.05327						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.50	Put	28.47340	0.02847						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Call	961.74510	0.96175						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.60	Put	36.94510	0.03695						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Put	47.53720	0.04754						25,925.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.70	Call	872.33720	0.87234						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Call	828.55210	0.82855						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.75	Put	53.75210	0.05375						800.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Call	743.08300	0.74308						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.85	Put	68.28300	0.06828						15,000.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Put	90.86240	0.09086						12,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		12.95	Call	665.66240	0.66566						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Call	558.53740	0.55854						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.10	Put	133.73740	0.13374						6,100.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Call	493.48040	0.49348						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.20	Put	168.68040	0.16868						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Put	254.37780	0.25438						3,600.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40	Call	379.17780	0.37918						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Call	166.29420	0.16629						200.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.00	Put	641.49420	0.64149						0.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.15	Call	134.97910	0.13498						15,250.00
€ / R	On	13/12/2013			Foreign Exchange Future		14.15	Put	760.17910	0.76018						0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	971.77180		0.97177		887.05160	0.88705	971.772	16.57	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	96.57180		0.09657		113.85160	0.11385	96.572	16.57	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	69.95150		0.06995		82.54630	0.08255	69.951	17.33	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	1,195.15150		1.19515		1,105.74630	1.10575	1,195.151	17.33	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	39.60460		0.03960		49.63030	0.04963	39.605	18.19	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,564.80460		1.56480		1,472.83030	1.47283	1,564.805	18.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,849.51580		1.84952		1,753.99070	1.75399	1,849.516	18.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	24.31580		0.02432		30.79070	0.03079	24.316	18.56	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.72310		13.72310		13.82610	13.82610		14.53	6,861,550.00	500	25,576.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,318.85240		1.31885		1,409.19520	1.40920	1,318.852	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	85.75240		0.08575		73.09520	0.07310	85.752	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,310.39740		1.31040		1,400.56370	1.40056	1,310.397	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	87.29740		0.08730		74.46370	0.07446	87.297	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,301.96390		1.30196		1,391.95210	1.39195	1,301.964	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	88.86390		0.08886		75.85210	0.07585	88.864	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,186.24830		1.18625		1,273.57200	1.27357	1,186.248	13.47	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	113.14830		0.11315		97.47200	0.09747	113.148	13.47	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.90620		13.90620		14.01270	14.01270		15.01	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	732.37550		0.73238		785.07630	0.78508	732.376	14.84	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	616.17550		0.61618		562.37630	0.56238	616.176	14.84	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	728.06100		0.72806		780.50340	0.78050	728.061	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	621.86100		0.62186		567.80340	0.56780	621.861	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	627.57120		0.62757		573.25610	0.57326	627.571	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	723.77120		0.72377		775.95610	0.77596	723.771	14.87	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.11140		14.11140		14.22090	14.22090		15.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	752.82810		0.75283		794.29600	0.79430	752.828	15.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	981.42810		0.98143		913.39600	0.91340	981.428	15.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	749.38330		0.74938		790.65790	0.79066	749.383	15.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	987.98330		0.98798		919.75790	0.91976	987.983	15.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	745.96160		0.74596		787.04380	0.78704	745.962	15.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	994.56160		0.99456		926.14380	0.92614	994.562	15.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.31870		14.31870		14.42820	14.42820		15.82	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,248.66810		1.24867		1,307.08870	1.30709	1,248.668	14.89	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	619.96810		0.61997		568.88870	0.56889	619.968	14.89	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	625.08130		0.62508		573.40570	0.57341	625.081	14.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,243.78130		1.24378		1,301.60570	1.30161	1,243.781	14.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,238.91510		1.23892		1,296.13660	1.29614	1,238.915	14.92	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	630.21510		0.63022		577.93660	0.57794	630.215	14.92	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.42705		109.42705		109.08966	109.08966		0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future			0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,562.95000		1.56295		1,900.34000	1.90034	1,562.950	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,572.95000		1.57295		1,910.34000	1.91034	1,572.950	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,582.95000		1.58295		1,920.34000	1.92034	1,582.950	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.95866		105.95866		105.63049	105.63049		0.00	0.00	0	18.00
2038	On 07/11/2013	Bond Future			0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	4,031.34000		4.03134		4,359.51000	4.35951	4,031.340	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	4,041.34000		4.04134		4,369.51000	4.36951	4,041.340	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	4,051.34000		4.05134		4,379.51000	4.37951	4,051.340	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.54794		110.54794		109.93974	109.93974		0.00	0.00	0	122.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	109.99	Call	557.94000	0.55794	0.00000	0.00000	557.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000	50.26000	0.05026	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	547.94000	0.54794	0.00000	0.00000	547.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000	60.26000	0.06026	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	537.94000	0.53794	0.00000	0.00000	537.940		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000	70.26000	0.07026	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			412.31900	412.31900	411.27000	411.27000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			417.74300	417.74300	416.68000	416.68000			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			488.53200	488.53200	486.67400	486.67400			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			494.95800	494.95800	493.07600	493.07600			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			438.11700	438.11700	436.63100	436.63100			0.00	0	759.00
ALBI	On 06/02/2014	Index Future			443.88000	443.88000	442.37500	442.37500			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42220	9.42220	9.48020	9.48020		11.84	4,711,100.00	500	9,764.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,126.74700	1.12675	1,184.18160	1.18418	1,126.747	15.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	4.54700	0.00455	3.98160	0.00398	4.547	15.03	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	833.85360	0.83385	890.69630	0.89070	833.854	13.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	11.65360	0.01165	10.49630	0.01050	11.654	13.56	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	128.74880	0.12875	109.38790	0.10939	128.749	11.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	250.94880	0.25095	289.58790	0.28959	250.949	11.73	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	170.25440	0.17025	200.03100	0.20003	170.254	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	208.05440	0.20805	179.83100	0.17983	208.054	11.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	166.02340	0.16602	195.15560	0.19516	166.023	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	213.82340	0.21382	184.95560	0.18496	213.823	11.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	219.67330	0.21967	190.16410	0.19016	219.673	12.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	161.87330	0.16187	190.36410	0.19036	161.873	12.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	118.22010	0.11822	140.78450	0.14078	118.220	12.23	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	296.02010	0.29602	260.58450	0.26058	296.020	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	13.85800	0.01386	18.36950	0.01837	13.858	13.53	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	891.65800	0.89166	838.16950	0.83817	891.658	13.53	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	7.02790	0.00703	8.43190	0.00843	7.028	14.87	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,184.82790	1.18483	1,128.23190	1.12823	1,184.828	14.87	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.49990	9.49990	9.55810	9.55810		11.97	237,497.50	25	3,814.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	303.13070	0.30313	334.98490	0.33498	303.131	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	293.23070	0.29323	266.88490	0.26688	293.231	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	298.33640	0.29834	329.85260	0.32985	298.336	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	298.43640	0.29844	271.75260	0.27175	298.436	11.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	293.90190	0.29390	324.77370	0.32477	293.902	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	304.00190	0.30400	276.67370	0.27667	304.002	11.98	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.56890	9.56890	9.62900	9.62900		12.12	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	259.32620	0.25933	282.13710	0.28214	259.326	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	580.42620	0.58043	543.13710	0.54314	580.426	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	587.27180	0.58727	549.77570	0.54978	587.272	12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	256.17180	0.25617	278.77570	0.27878	256.172	12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	253.04880	0.25305	275.44990	0.27545	253.049	12.57	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	594.14880	0.59415	556.44990	0.55645	594.149	12.57	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.64620	9.64620	9.70960	9.70960		12.31	19,292,400.00	2,000	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	508.18930	0.50819	543.91300	0.54391	508.189	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	401.98930	0.40199	374.31300	0.37431	401.989	12.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	503.19930	0.50320	538.68310	0.53868	503.199	12.28	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	406.99930	0.40700	379.08310	0.37908	406.999	12.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	498.24490		0.49824		533.48890	0.53349	498.245	12.28	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	412.04490		0.41204		383.88890	0.38389	412.045	12.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.61650		9.61650		9.68360	9.68360		12.58	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	97.90170		0.09790		119.89450	0.11989	97.902	13.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	421.40170		0.42140		376.29450	0.37629	421.402	13.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	95.65140		0.09565		117.28490	0.11728	95.651	13.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	429.15140		0.42915		383.68490	0.38368	429.151	13.71	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	93.45150		0.09345		114.72770	0.11473	93.451	13.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	436.95150		0.43695		391.12770	0.39113	436.952	13.74	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.73310		9.73310		9.79980	9.79980		13.40	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	264.11030		0.26411		295.04750	0.29505	264.110	13.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	471.01030		0.47101		435.24750	0.43525	471.010	13.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	260.84060		0.26084		291.49230	0.29149	260.841	13.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	477.74060		0.47774		441.69230	0.44169	477.741	13.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	257.61290		0.25761		287.97820	0.28798	257.613	13.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	484.51290		0.48451		448.17820	0.44818	484.513	13.92	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			26.64160		26.64160		-62.42870	-62.42870			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			375.26010		375.26010		416.50220	416.50220			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			318.71410		318.71410		371.31090	371.31090			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			215.00710		215.00710		259.47230	259.47230			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			42.07730		42.07730		52.38410	52.38410			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			2.96140		2.96140		8.36130	8.36130			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.98340		10.98340		11.08580	11.08580		14.42	274,585.00	25	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	363.12880		0.36313		437.32170	0.43732	363.129	14.01	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	169.72880		0.16973		141.52170	0.14152	169.729	14.01	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	357.41880		0.35742		431.02580	0.43103	357.419	14.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	174.01880		0.17402		145.22580	0.14523	174.019	14.03	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	351.77470		0.35177		424.79040	0.42479	351.775	14.05	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	178.37470		0.17837		148.99040	0.14899	178.375	14.05	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.15300		11.15300		11.25800	11.25800		15.00	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	386.39900		0.38640		435.57230	0.43557	386.399	15.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	523.39900		0.52340		467.57230	0.46757	523.399	15.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	382.80590		0.38281		431.60190	0.43160	382.806	15.36	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	529.80590		0.52981		473.60190	0.47360	529.806	15.36	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	379.24910		0.37925		427.66360	0.42766	379.249	15.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	536.24910		0.53625		479.66360	0.47966	536.249	15.39	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63520		1.63520		1.64590	1.64590		14.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	325.84380		0.03258		379.03380	0.03790	325.844	14.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	473.84380		0.04738		420.03380	0.04200	473.844	14.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	290.47390		0.02905		339.66290	0.03397	290.474	14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	538.47390		0.05385		480.66290	0.04807	538.474	14.62	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	258.65090		0.02587		304.01660	0.03040	258.651	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	606.65090		0.06067		545.01660	0.05450	606.651	14.83	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65300		1.65300		1.66300	1.66300		14.61	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	499.63000		0.04996		545.53230	0.05455	499.630	15.24	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	869.63000		0.08696		815.53230	0.08155	869.630	15.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	468.11670		0.04681		511.59030	0.05116	468.117	15.40	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	938.11670		0.09381		881.59030	0.08816	938.117	15.40	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	438.62830		0.04386		479.75530	0.04798	438.628	15.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,008.62830		0.10086		949.75530	0.09498	1,008.628	15.56	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.90112		110.90112		110.42837	110.42837			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	911.12000		0.91112		438.37000	0.43837	911.120		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	901.12000		0.90112		428.37000	0.42837	901.120		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	891.12000		0.89112		418.37000	0.41837	891.120		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
ES18A	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
ES26A	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			9.43907		83.93576		9.47565	83.65506			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	7,828.48000		7.82848		8,109.18000	8.10918	7,828.480		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	7,740.20000		7.74020		8,020.90000	8.02090	7,740.200		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,652.05000		7.65205		7,932.75000	7.93275	7,652.050		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.55275		85.03989		9.59054	84.75554			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	96.28000		0.09628		380.63000	0.38063	96.280		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	20.75000		0.02075		305.10000	0.30510	20.750		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	54.67000		0.05467		0.00000	0.00000	54.670		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000		229.68000	0.22968	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.53300		437.53300		436.07900	436.07900			0.00	0	128.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	84,570.00000		8.45700		99,110.00000	9.91100	84,570.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	84,670.00000		8.46700		99,210.00000	9.92100	84,670.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	84,770.00000		8.47700		99,310.00000	9.93100	84,770.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			443.28900		443.28900		441.81600	441.81600			0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	32,990.00000		3.29900		18,260.00000	1.82600	32,990.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	32,890.00000		3.28900		18,160.00000	1.81600	32,890.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	32,790.00000		3.27900		18,060.00000	1.80600	32,790.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.19200		196.19200		196.11800	196.11800			0.00	0	1,166.00
IGOV	On 06/02/2014	Index Future			198.79700		198.79700		198.72200	198.72200			0.00	0	190.00
ILBI	On 07/11/2013	Index Future			531.82300		531.82300		532.44000	532.44000			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			538.99500		538.99500		539.53300	539.53300			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			5.14000		94.86000		5.14000	94.86000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.17000		94.83000		5.17000	94.83000			0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.20000		94.80000		5.21000	94.79000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.23000		94.77000		5.24000	94.76000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.32000		94.68000		5.34000	94.66000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.37000		94.63000		5.42000	94.58000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.72000		94.28000		5.80000	94.20000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.97000		94.03000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.22000		93.78000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.47000		93.53000		6.56000	93.44000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.72000		93.28000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.96000		93.04000		7.06000	92.94000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.27470		8.27470		8.35140	8.35140		9.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	213.59160		0.21359		269.58070	0.26958	213.592	9.90	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	78.89160		0.07889		58.18070	0.05818	78.892	9.90	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	207.10640		0.20711		262.38520	0.26239	207.106	9.90	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	82.40640		0.08241		60.98520	0.06099	82.406	9.90	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	200.73210		0.20073		255.28640	0.25529	200.732	9.89	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	86.03210		0.08603		63.88640	0.06389	86.032	9.89	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.33660		8.33660		8.41560	8.41560		11.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	360.42030		0.36042		415.67140	0.41567	360.420	11.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	163.82030		0.16382		140.07140	0.14007	163.820	11.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	354.46430		0.35446		409.22090	0.40922	354.464	11.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	167.86430		0.16786		143.62090	0.14362	167.864	11.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	348.57160		0.34857		402.83030	0.40283	348.572	11.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	171.97160		0.17197		147.23030	0.14723	171.972	11.57	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.89130		9.89130	0.10107	9.72610	9.72610		16.89	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	4,008.63790		0.40086	0.10107	2,991.78130	0.29918	4,008.638	17.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,995.63790		0.19956	0.10107	2,630.78130	0.26308	1,995.638	17.68	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,943.44480		0.39434	0.10107	2,935.24700	0.29352	3,943.445	17.64	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,030.44480		0.20304	0.10107	2,674.24700	0.26742	2,030.445	17.64	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,878.72900		0.38787	0.10107	2,879.26800	0.28793	3,878.729	17.61	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,065.72900		0.20657	0.10107	2,718.26800	0.27183	2,065.729	17.61	0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.60741		102.48366		7.67421	102.04259			0.00	0	12,954.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,758.47000		7.75847		8,199.54000	8.19954	7,758.470		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	7,685.74000		7.68574		8,126.81000	8.12681	7,685.740		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	7,613.06000		7.61306		8,054.13000	8.05413	7,613.060		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.69916		103.83174		7.76868	103.38494			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.84	Call	902.53000	0.90253		455.73000	0.45573		902.530		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	966.21000	0.96621		519.41000	0.51941		966.210		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1,029.85000	1.02985		583.05000	0.58305		1,029.850		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.00496	115.01422		6.06912	114.89462			2.64	0.00	0	29,470.00
R157	On 07/11/2013	Bond Future	5.59	Call	78.72000	0.07872		63.09000	0.06309		78.720	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	856.32000	0.85632		960.29000	0.96029		856.320	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	82.14000	0.08214		65.92000	0.06592		82.140	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	840.92000	0.84092		944.30000	0.94430		840.920	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	85.68000	0.08568		68.86000	0.06886		85.680	2.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	825.64000	0.82564		928.42000	0.92842		825.640	2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.13598	116.52716		6.21156	116.40600			2.45	0.00	0	330.00
R157	On 06/02/2014	Bond Future	5.64	Call	317.65000	0.31765		283.80000	0.28380		317.650	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,117.24000	1.11724		1,204.55000	1.20455		1,117.240	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	322.88000	0.32288		288.61000	0.28861		322.880	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,106.27000	1.10627		1,193.16000	1.19316		1,106.270	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	328.17000	0.32817		293.48000	0.29348		328.170	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,095.37000	1.09537		1,181.84000	1.18184		1,095.370	2.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.27184	111.29264		6.36278	111.16992			2.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	229.12000	0.22912		204.83000	0.20483		229.120	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,704.04000	1.70404		1,802.47000	1.80247		1,704.040	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,693.22000	1.69322		1,791.40000	1.79140		1,693.220	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	232.06000	0.23206		207.52000	0.20752		232.060	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	235.03000	0.23503		210.24000	0.21024		235.030	2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,682.43000	1.68243		1,780.36000	1.78036		1,682.430	2.20	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.41278	112.85032		6.52605	112.72606			2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,039.81000	1.03981		971.74000	0.97174		1,039.810	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	681.43000	0.68143		737.62000	0.73762		681.430	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,046.37000	1.04637		978.05000	0.97805		1,046.370	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	677.07000	0.67707		733.01000	0.73301		677.070	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,052.96000	1.05296		984.39000	0.98439		1,052.960	2.08	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	672.74000	0.67274		728.43000	0.72843		672.740	2.08	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.98197	124.35090		8.03855	123.83481			13.70	373,052.70	3	57,206.00
R186	On 07/11/2013	Bond Future	6.50	Call	1.77000	0.00177		1.46000	0.00146		1.770	13.38	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,696.36000	14.69636		15,212.14000	15.21214		14,696.360	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	9.81000	0.00981		8.08000	0.00808		9.810	13.38	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,057.99000	12.05799		12,572.35000	12.57235		12,057.990	13.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,964.59000	1.96459		1,739.85000	1.73985		1,964.590	13.70	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	1,799.79000	1.79979		2,091.14000	2.09114		1,799.790	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,683.75000	2.68375		2,403.66000	2.40366		2,683.750	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,250.02000	1.25002		1,486.02000	1.48602		1,250.020	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,216.13000	1.21613		1,448.22000	1.44822		1,216.130	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,739.78000	2.73978		2,455.78000	2.45578		2,739.780	13.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,796.39000	2.79639		2,508.50000	2.50850		2,796.390	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,182.92000	1.18292		1,411.12000	1.41112		1,182.920	13.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,331.15000	3.33115		3,009.04000	3.00904		3,331.150	13.82	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	913.54000	0.91354		1,107.52000	1.10752		913.540	13.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.50	Put	409.43000		0.40943		521.51000	0.52151	409.430	13.95	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	5,020.96000		5.02096		4,616.95000	4.61695	5,020.960	13.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,909.36000		6.90936		6,449.17000	6.44917	6,909.360	14.07	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	161.03000		0.16103		216.93000	0.21693	161.030	14.07	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,885.61000		8.88561		8,393.71000	8.39371	8,885.610	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	55.91000		0.05591		80.10000	0.08010	55.910	14.20	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.07050		120.69725		8.12912	120.17426		14.34	0.00	0	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,624.30000		2.62430		2,438.03000	2.43803	2,624.300	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,633.82000		5.63382		5,970.54000	5.97054	5,633.820	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,659.08000		2.65908		2,470.99000	2.47099	2,659.080	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,576.00000		5.57600		5,910.90000	5.91090	5,576.000	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,694.15000		2.69415		2,504.23000	2.50423	2,694.150	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,518.56000		5.51856		5,851.63000	5.85163	5,518.560	14.19	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	7,525.59000		7.52559		7,157.61000	7.15761	7,525.590	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,655.27000		1.65527		1,810.28000	1.81028	1,655.270	14.58	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.15926		122.32803		8.22000	121.79812		14.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,809.44000		1.80944		1,691.08000	1.69108	1,809.440	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,704.92000		11.70492		12,116.47000	12.11647	11,704.920	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,830.59000		1.83059		1,711.12000	1.71112	1,830.590	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,628.33000		11.62833		12,038.77000	12.03877	11,628.330	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,552.02000		11.55202		11,961.35000	11.96135	11,552.020	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,851.91000		1.85191		1,731.33000	1.73133	1,851.910	13.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,852.77000		2.85277		2,684.33000	2.68433	2,852.770	14.02	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,823.43000		8.82343		9,184.90000	9.18490	8,823.430	14.02	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,836.79000		6.83679		6,530.24000	6.53024	6,836.790	14.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,906.44000		3.90644		4,129.80000	4.12980	3,906.440	14.34	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.24445		118.74802		8.30739	118.21085		14.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,260.76000		6.26076		5,986.77000	5.98677	6,260.760	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,871.67000		5.87167		6,134.85000	6.13485	5,871.670	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,304.27000		6.30427		6,029.08000	6.02908	6,304.270	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,830.00000		5.83000		6,091.98000	6.09198	5,830.000	14.13	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,347.94000		6.34794		6,071.55000	6.07155	6,347.940	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,788.57000		5.78857		6,049.35000	6.04935	5,788.570	14.14	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			278.58888		278.58888		277.73115	277.73115			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	1,401.12000		1.40112		2,258.85000	2.25885	1,401.120		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	1,411.12000		1.41112		2,268.85000	2.26885	1,411.120		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	1,421.12000		1.42112		2,278.85000	2.27885	1,421.120		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			4.94237		107.48535		4.94697	107.48030		1.50	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	105.06000		0.10506		106.18000	0.10618	105.060	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	272.49000		0.27249		278.66000	0.27866	272.490	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	109.09000		0.10909		110.19000	0.11019	109.090	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	265.52000		0.26552		271.67000	0.27167	265.520	1.48	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	113.22000		0.11322		114.31000	0.11431	113.220	1.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Put	258.65000		0.25865		264.79000	0.26479	258.650	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.83123		104.49140		4.83721	104.48629		1.28	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	517.66000		0.51766		515.42000	0.51542	517.660	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	169.70000		0.16970		172.57000	0.17257	169.700	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	523.57000		0.52357		521.31000	0.52131	523.570	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	167.12000		0.16712		169.97000	0.16997	167.120	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	529.52000		0.52952		527.24000	0.52724	529.520	1.32	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	164.58000		0.16458		167.41000	0.16741	164.580	1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.57190		105.90319		4.58026	105.89812		1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	392.96000		0.39296		390.99000	0.39099	392.960	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	290.96000		0.29096		294.06000	0.29406	290.960	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	288.22000		0.28822		291.30000	0.29130	288.220	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	396.28000		0.39628		394.29000	0.39429	396.280	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	399.93000		0.39993		397.93000	0.39793	399.930	1.06	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	285.81000		0.28581		288.88000	0.28888	285.810	1.06	0.00	0	0.00
R201	On 07/08/2014	Bond Future			3.78730		102.97528		3.80101	102.97029		0.69	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	629.50000		0.62950		625.92000	0.62592	629.500	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	84.48000		0.08448		85.89000	0.08589	84.480	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	632.33000		0.63233		628.74000	0.62874	632.330	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	83.70000		0.08370		85.10000	0.08510	83.700	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	635.16000		0.63516		631.56000	0.63156	635.160	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	82.93000		0.08293		84.32000	0.08432	82.930	0.74	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			205.52163		205.52163		204.88527	204.88527			0.00	0	43,395.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	3,468.37000		3.46837		4,104.73000	4.10473	3,468.370		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	3,478.37000		3.47837		4,114.73000	4.11473	3,478.370		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,488.37000		3.48837		4,124.73000	4.12473	3,488.370		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			6.66794		106.58969		6.72546	106.39159		5.18	0.00	0	19,710.00
R203	On 07/11/2013	Bond Future	5.71	Call	6.81000		0.00681		5.30000	0.00530	6.810	5.04	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	3,374.32000		3.37432		3,570.91000	3.57091	3,374.320	5.04	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	38.38000		0.03838		30.59000	0.03059	38.380	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,408.12000		2.40812		2,598.43000	2.59843	2,408.120	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	40.56000		0.04056		32.36000	0.03236	40.560	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,374.87000		2.37487		2,564.77000	2.56477	2,374.870	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	42.81000		0.04281		34.19000	0.03419	42.810	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,341.71000		2.34171		2,531.19000	2.53119	2,341.710	5.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	104,360.17000		104.36017		104,162.07000	104.16207	104,360.170	5.37	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	5.37	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.78231		107.99181		6.84456	107.79112		4.97	0.00	0	6.00
R203	On 06/02/2014	Bond Future	5.95	Call	307.36000		0.30736		274.48000	0.27448	307.360	4.87	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,036.78000		3.03678		3,204.59000	3.20459	3,036.780	4.87	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	444.23000		0.44423		399.98000	0.39998	444.230	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,542.95000		2.54295		2,699.39000	2.69939	2,542.950	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	452.46000		0.45246		407.56000	0.40756	452.460	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,518.11000		2.51811		2,673.90000	2.67390	2,518.110	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	460.80000		0.46080		415.24000	0.41524	460.800	4.90	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
R203	On 06/02/2014	Bond Future	6.16	Put	2,493.39000		2.49339		2,648.52000	2.64852	2,493.390	4.90	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	1,320.19000		1.32019		1,221.61000	1.22161	1,320.190	4.98	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,134.19000		1.13419		1,236.30000	1.23630	1,134.190	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future			6.89468		105.28980		6.96226	105.08649		4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	372.94000		0.37294		339.36000	0.33936	372.940	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	3,923.65000		3.92365		4,093.38000	4.09338	3,923.650	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	378.43000		0.37843		344.45000	0.34445	378.430	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	3,897.76000		3.89776		4,067.09000	4.06709	3,897.760	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	383.99000		0.38399		349.59000	0.34959	383.990	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	3,871.94000		3.87194		4,040.85000	4.04085	3,871.940	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	1,465.68000		1.46568		1,371.76000	1.37176	1,465.680	4.85	0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,630.53000		1.63053		1,739.92000	1.73992	1,630.530	4.85	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,429.43000		2.42943		2,301.31000	2.30131	2,429.430	4.93	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	921.05000		0.92105		996.24000	0.99624	921.050	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.00408		106.76303		7.07784	106.55700		4.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,570.37000		1.57037		1,478.86000	1.47886	1,570.370	4.62	0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,030.51000		2.03051		2,145.03000	2.14503	2,030.510	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	2,231.31000		2.23131		2,117.00000	2.11700	2,231.310	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,435.50000		1.43550		1,527.22000	1.52722	1,435.500	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,247.65000		2.24765		2,132.85000	2.13285	2,247.650	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,424.14000		1.42414		1,515.37000	1.51537	1,424.140	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,264.05000		2.26405		2,148.75000	2.14875	2,264.050	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,412.86000		1.41286		1,503.59000	1.50359	1,412.860	4.69	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			8.98309		97.70059		9.04468	97.12924			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,849.42000		3.84942		3,278.07000	3.27807	3,849.420		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	3,936.56000		3.93656		3,365.21000	3.36521	3,936.560		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	4,023.56000		4.02356		3,452.21000	3.45221	4,023.560		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			9.07640		94.72907		9.13993	94.15019			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,628.06000		2.62806		2,049.18000	2.04918	2,628.060		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	2,715.49000		2.71549		2,136.61000	2.13661	2,715.490		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	2,802.78000		2.80278		2,223.90000	2.22390	2,802.780		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			9.17100		96.00912		9.23653	95.42245			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,763.42000		1.76342		1,176.75000	1.17675	1,763.420		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	1,850.62000		1.85062		1,263.95000	1.26395	1,850.620		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,937.68000		1.93768		1,351.01000	1.35101	1,937.680		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.87378		107.91812		6.94107	107.62453		7.35	0.00	0	31,288.00
R204	On 07/11/2013	Bond Future	6.29	Call	126.45000		0.12645		101.54000	0.10154	126.450	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,716.30000		2.71630		2,984.98000	2.98498	2,716.300	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	131.89000		0.13189		106.02000	0.10602	131.890	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,676.72000		2.67672		2,944.44000	2.94444	2,676.720	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	137.52000		0.13752		110.66000	0.11066	137.520	7.23	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,637.35000		2.63735		2,904.08000	2.90408	2,637.350	7.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Call	1,176.51000		1.17651		1,022.48000	1.02248	1,176.510	7.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	626.63000		0.62663		766.19000	0.76619	626.630	7.35	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			6.97105		105.30764		7.04257	105.01022		7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	785.38000		0.78538		707.32000	0.70732	785.380	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,240.72000		3.24072		3,460.08000	3.46008	3,240.720	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	797.88000		0.79788		718.86000	0.71886	797.880	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,210.37000		3.21037		3,428.77000	3.42877	3,210.370	7.19	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	810.52000		0.81052		730.54000	0.73054	810.520	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,180.18000		3.18018		3,397.62000	3.39762	3,180.180	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.07099		106.73044		7.14721	106.42910		6.92	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	736.82000		0.73682		672.31000	0.67231	736.820	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	4,920.25000		4.92025		5,157.08000	5.15708	4,920.250	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	745.99000		0.74599		680.84000	0.68084	745.990	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	4,887.87000		4.88787		5,124.06000	5.12406	4,887.870	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	755.25000		0.75525		689.45000	0.68945	755.250	6.78	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	4,855.59000		4.85559		5,091.13000	5.09113	4,855.590	6.78	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.16743		104.19203		7.24886	103.88659		6.84	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	3,126.96000		3.12696		2,958.51000	2.95851	3,126.960	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,108.91000		2.10891		2,245.90000	2.24590	2,108.910	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	3,148.15000		3.14815		2,979.01000	2.97901	3,148.150	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,092.99000		2.09299		2,229.29000	2.22929	2,092.990	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	3,169.42000		3.16942		2,999.59000	2.99959	3,169.420	6.89	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,077.16000		2.07716		2,212.77000	2.21277	2,077.160	6.89	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.20884		102.55177		7.27085	102.24717		9.13	0.00	0	21,283.00
R207	On 07/11/2013	Bond Future	6.69	Call	215.40000		0.21540		180.36000	0.18036	215.400	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,808.97000		2.80897		3,078.53000	3.07853	2,808.970	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	223.55000		0.22355		187.33000	0.18733	223.550	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,766.36000		2.76636		3,034.74000	3.03474	2,766.360	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	231.94000		0.23194		194.52000	0.19452	231.940	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,724.03000		2.72403		2,991.21000	2.99121	2,724.030	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.30714		100.26165		7.37246	99.95302		9.12	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	853.15000		0.85315		777.72000	0.77772	853.150	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,073.23000		4.07323		4,306.43000	4.30643	4,073.230	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	866.40000		0.86640		790.05000	0.79005	866.400	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,037.28000		4.03728		4,269.56000	4.26956	4,037.280	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	879.79000		0.87979		802.52000	0.80252	879.790	8.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,001.51000		4.00151		4,232.87000	4.23287	4,001.510	8.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.41035		101.61635		7.47926	101.30368		8.91	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	790.21000		0.79021		730.16000	0.73016	790.210	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,531.99000		6.53199		6,784.61000	6.78461	6,531.990	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	799.71000		0.79971		739.07000	0.73907	799.710	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,492.83000		6.49283		6,744.86000	6.74486	6,492.830	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	809.30000		0.80930		748.07000	0.74807	809.300	8.74	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,453.78000		6.45378		6,705.22000	6.70522	6,453.780	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.51102		99.39752		7.58387	99.08059		8.88	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,609.34000		3.60934		3,441.36000	3.44136	3,609.340	8.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future	7.69	Put	2,832.90000	2.83290	2,981.85000	2.98185	2,832.900	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,633.00000	3.63300	3,464.34000	3.46434	3,633.000	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,813.40000	2.81340	2,961.67000	2.96167	2,813.400	8.94	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,656.74000	3.65674	3,487.41000	3.48741	3,656.740	8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,794.00000	2.79400	2,941.60000	2.94160	2,794.000	8.95	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			7.35245	97.40103	7.41427	97.06158		10.11	0.00	0	10,564.00
R208	On 07/11/2013	Bond Future	6.79	Call	166.28000	0.16628	136.23000	0.13623	166.280	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,323.26000	3.32326	3,632.66000	3.63266	3,323.260	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	173.41000	0.17341	142.21000	0.14221	173.410	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,273.16000	3.27316	3,581.41000	3.58141	3,273.160	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	180.78000	0.18078	148.39000	0.14839	180.780	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,223.35000	3.22335	3,530.41000	3.53041	3,223.350	9.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,534.97000	1.53497	1,350.74000	1.35074	1,534.970	10.11	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	727.21000	0.72721	882.43000	0.88243	727.210	10.11	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.44463	98.68231	7.50930	98.33835		10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	857.27000	0.85727	778.54000	0.77854	857.270	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,704.85000	4.70485	4,970.08000	4.97008	4,704.850	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	871.24000	0.87124	791.50000	0.79150	871.240	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,662.91000	4.66291	4,927.13000	4.92713	4,662.910	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	885.37000	0.88537	804.61000	0.80461	885.370	9.97	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,621.17000	4.62117	4,884.37000	4.88437	4,621.170	9.97	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.53628	96.61903	7.60399	96.27048		10.10	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	762.66000	0.76266	701.15000	0.70115	762.660	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,465.28000	7.46528	7,752.32000	7.75232	7,465.280	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	772.57000	0.77257	710.41000	0.71041	772.570	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,419.18000	7.41918	7,705.57000	7.70557	7,419.180	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,373.20000	7.37320	7,658.93000	7.65893	7,373.200	9.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	782.58000	0.78258	719.76000	0.71976	782.580	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.62454	97.97087	7.69547	97.61765		9.76	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,879.67000	3.87967	3,692.06000	3.69206	3,879.670	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,058.20000	3.05820	3,223.81000	3.22381	3,058.200	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,906.81000	3.90681	3,718.40000	3.71840	3,906.810	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,035.97000	3.03597	3,200.78000	3.20078	3,035.970	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,934.03000	3.93403	3,744.83000	3.74483	3,934.030	9.78	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,013.86000	3.01386	3,177.88000	3.17788	3,013.860	9.78	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			8.79548	76.00074	8.83171	75.71871		20.50	0.00	0	19,784.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,216.62000	1.21662	1,134.51000	1.13451	1,216.620	20.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	2,365.93000	2.36593	2,565.85000	2.56585	2,365.930	20.46	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,702.65000	1.70265	1,593.59000	1.59359	1,702.650	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,745.46000	1.74546	1,918.43000	1.91843	1,745.460	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,741.28000	1.74128	1,630.21000	1.63021	1,741.280	20.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Put	1,706.01000		1.70601		1,876.97000	1.87697	1,706.010	20.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	1,667.19000		1.66719		1,836.14000	1.83614	1,667.190	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,780.42000		1.78042		1,667.34000	1.66734	1,780.420	20.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,937.53000		3.93753		3,738.78000	3.73878	3,937.530	20.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	515.69000		0.51569		598.97000	0.59897	515.690	20.82	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,818.51000		4.81851		4,596.50000	4.59650	4,818.510	20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	320.95000		0.32095		380.97000	0.38097	320.950	20.91	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,429.71000		5.42971		5,194.76000	5.19476	5,429.710	20.97	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	229.12000		0.22912		276.20000	0.27620	229.120	20.97	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,685.04000		6.68504		6,430.38000	6.43038	6,685.040	21.10	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	111.33000		0.11133		138.70000	0.13870	111.330	21.10	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.87992		77.00047		8.91720	76.71477		20.95	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,516.21000		2.51621		2,415.76000	2.41576	2,516.210	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,201.70000		5.20170		5,386.95000	5.38695	5,201.700	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,546.54000		2.54654		2,445.16000	2.44516	2,546.540	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,150.90000		5.15090		5,335.22000	5.33522	5,150.900	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,577.08000		2.57708		2,474.78000	2.47478	2,577.080	20.78	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,100.45000		5.10045		5,283.85000	5.28385	5,100.450	20.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.96312		74.89585		9.00148	74.60636		21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,011.02000		11.01102		11,236.57000	11.23657	11,011.020	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,694.81000		1.69481		1,630.87000	1.63087	1,694.810	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,713.69000		1.71369		1,649.16000	1.64916	1,713.690	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,939.24000		10.93924		11,164.20000	11.16420	10,939.240	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,732.72000		1.73272		1,667.60000	1.66760	1,732.720	20.99	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,867.75000		10.86775		11,092.12000	11.09212	10,867.750	20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.04339		75.94397		9.08286	75.65046		20.99	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,762.00000		5.76200		5,615.01000	5.61501	5,762.000	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,787.30000		5.78730		5,933.82000	5.93382	5,787.300	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,798.40000		5.79840		5,650.80000	5.65080	5,798.400	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,749.12000		5.74912		5,895.03000	5.89503	5,749.120	21.02	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,834.89000		5.83489		5,686.69000	5.68669	5,834.890	21.03	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,711.15000		5.71115		5,856.46000	5.85646	5,711.150	21.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			157.58536		157.58536		157.09838	157.09838		0.00	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	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	2,404.64000		2.40464		2,891.62000	2.89162	2,404.640	0.00	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	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	2,414.64000		2.41464		2,901.62000	2.90162	2,414.640	0.00	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	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	2,424.64000		2.42464		2,911.62000	2.91162	2,424.640	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.57772		128.57772		128.18678	128.18678		0.00	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	0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,412.28000		1.41228		1,803.22000	1.80322	1,412.280	0.00	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	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future	130.00	Put	1,422.28000	1.42228	1,813.22000	1.81322	1,422.280		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	1,432.28000	1.43228	1,823.22000	1.82322	1,432.280		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			131.15414	131.15414	130.75085	130.75085			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	1,835.86000	1.83586	2,239.15000	2.23915	1,835.860		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	1,845.86000	1.84586	2,249.15000	2.24915	1,845.860		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	1,855.86000	1.85586	2,259.15000	2.25915	1,855.860		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			8.60745	87.06538	8.65892	86.65649		18.15	0.00	0	19,468.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,672.39000	1.67239	1,507.21000	1.50721	1,672.390	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	1,811.67000	1.81167	2,055.38000	2.05538	1,811.670	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,711.18000	1.71118	1,543.07000	1.54307	1,711.180	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	1,770.60000	1.77060	2,011.38000	2.01138	1,770.600	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,750.50000	1.75050	1,579.45000	1.57945	1,750.500	18.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	1,730.18000	1.73018	1,968.02000	1.96802	1,730.180	18.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.69867	88.21070	8.75175	87.79643		19.04	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,436.85000	2.43685	2,294.78000	2.29478	2,436.850	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,726.90000	5.72690	5,999.10000	5.99910	5,726.900	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,466.44000	2.46644	2,323.07000	2.32307	2,466.440	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,673.81000	5.67381	5,944.71000	5.94471	5,673.810	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,496.24000	2.49624	2,351.58000	2.35158	2,496.240	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,621.04000	5.62104	5,890.65000	5.89065	5,621.040	18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.78502	85.86412	8.83970	85.44440		19.09	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,717.53000	1.71753	1,623.08000	1.62308	1,717.530	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,245.58000	11.24558	11,570.85000	11.57085	11,245.580	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,736.34000	1.73634	1,641.06000	1.64106	1,736.340	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,174.69000	11.17469	11,499.13000	11.49913	11,174.690	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,755.30000	1.75530	1,659.18000	1.65918	1,755.300	18.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,104.07000	11.10407	11,427.67000	11.42767	11,104.070	18.76	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.86949	87.06554	8.92585	86.64004		18.82	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,811.24000	5.81124	5,598.79000	5.59879	5,811.240	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,035.13000	6.03513	6,248.18000	6.24818	6,035.130	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,847.23000	5.84723	5,633.91000	5.63391	5,847.230	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,995.11000	5.99511	6,207.29000	6.20729	5,995.110	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,883.33000	5.88333	5,669.14000	5.66914	5,883.330	18.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,955.29000	5.95529	6,166.60000	6.16660	5,955.290	18.78	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			8.97658	76.21450	9.03305	75.76555		21.62	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	22.22000	0.02222	18.94000	0.01894	22.220	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,599.96000	10.59996	11,045.63000	11.04563	10,599.960	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	23.48000	0.02348	20.01000	0.02001	23.480	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,502.07000	10.50207	10,947.55000	10.94755	10,502.070	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	24.80000	0.02480	21.14000	0.02114	24.800	21.17	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,404.44000	10.40444	10,849.73000	10.84973	10,404.440	21.17	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.06478	77.21708	9.12296	76.76227		22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,689.38000	3.68938	3,481.72000	3.48172	3,689.380	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	4,280.87000	4.28087	4,528.02000	4.52802	4,280.870	22.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.00	Call	3,726.08000	3.72608	3,516.97000	3.51697	3,726.080	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	4,238.01000	4.23801	4,483.71000	4.48371	4,238.010	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,763.48000	3.76348	3,552.94000	3.55294	3,763.480	22.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,196.00000	4.19600	4,440.27000	4.44027	4,196.000	22.56	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			9.03221	98.76776	9.08873	98.19098			0.00	0	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	13,753.40000	13.75340	14,330.18000	14.33018	13,753.400		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	13,624.07000	13.62407	14,200.85000	14.20085	13,624.070		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	13,495.00000	13.49500	14,071.78000	14.07178	13,495.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.12263	100.06699	9.18095	99.48265			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	329.74000	0.32974	914.08000	0.91408	329.740		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	228.47000	0.22847	812.81000	0.81281	228.470		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	127.39000	0.12739	711.73000	0.71173	127.390		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,654.04000	19,654.04000	19,818.09000	19,818.09000			0.00	0	0.00

Total for Derivatives : **1,310,221,342.80** **128,901** **2 078 867.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.21538			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.68000	108.70148	6.68000	108.68207			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.37451			0.00	1,726,400	1,726,400.00
AA05	On 22/03/2019	Spot Bond			8.10000	105.64271	8.10000	105.61953			0.00	0	44,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.94513			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.06343			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.96500	100.60346	8.96500	100.57949			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.03000	101.84775	7.03000	101.82831			0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond			6.12000	101.95541	6.12000	101.93872			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.39135			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.39000	110.30224	8.39000	110.27761			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.83000	134.25940	0.83000	134.21025			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.30000	130.75771		2.30000	263.22355			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92518			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75926			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03860			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48709			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.50907			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.52360			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.34000	106.44252		7.34000	106.42132			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.42678			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.72000	102.94622		6.72000	102.92742			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09656			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24989			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.05933			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02733			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.03594			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.36887			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.45239			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41328			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47190			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.88904			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.90014			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.28000	133.02721		5.28000	132.96272			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.97000	124.17828		2.97000	124.12555			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.78000	115.49288		2.78000	115.44448			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.43000	99.26763		4.43000	99.22177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond		5.84000	105.79487		5.84000	101.46959			0.00	0	130,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.69000	115.09480		10.69000	115.06224			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00027			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.34650			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.36660			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.38512			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.08000	110.60952		4.08000	110.55935			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	40.06777		100.00000	39.96963			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	162.01464		2.04000	161.95005			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.25057		2.76000	154.18609			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.07000	166.28126		2.07000	166.21486			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.28000	161.87035		2.28000	161.80471			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.68625	72.78121		7.68625	72.75604			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.68625	72.78121		7.68625	72.75604			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.39835			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.82000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.66000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.25000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.16000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.11987			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.23000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.26000	105.55497		6.26000	105.53720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.48000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.63000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.28957			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.87000		112.82487		6.87000	112.80382			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.96376			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.95000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.78000		92.89561		2.78000	99.18256			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		97.85854		2.79000	143.53914			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.88000		109.88917		2.88000	187.31244			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.90000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.25500		91.37137		9.25500	91.62534			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	104.56632			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	9.47000		109.88239		9.47000	110.93627			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	9.41500		111.26570		9.41500	111.36928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond		8.56000	90.44390		8.56000	90.42307			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		9.51000	109.51777		9.51000	110.62291			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
ABN89	On 14/10/2016	Spot Bond		100.00000	17.67757		100.00000	17.67755			0.00	0	0.00
ABN90	On 14/10/2016	Spot Bond		100.00000	17.67757		100.00000	17.67755			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.99000	107.67853		7.99000	107.65523			0.00	0	400,000.00
ABS5	On 01/05/2015	Spot Bond		6.63000	106.17725		6.63000	106.15843			0.00	0	5,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.57500	101.16399		8.57500	101.14079			0.00	0	301,000.00
ABS7	On 11/09/2026	Spot Bond		9.67000	94.47324		9.67000	94.44860			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.33000	105.16787		7.33000	105.14696			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.53000	128.77071		1.53000	128.72115			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.11000	132.76434		2.11000	267.26441			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.77000	123.14594		0.77000	125.84672			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.99000	123.40017		1.99000	125.82894			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	30.43597		100.00000	30.36223			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.03000	105.25978		11.03000	105.22856			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37476			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.39416		100.00000	2.38830			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.94114			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.27031		100.00000	14.23536			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33743			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	59.22648		11.00000	59.20955			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.13300		100.00000	9.11063			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02921			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.27174			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	100.50535			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55907			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.48138			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49758			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50470			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58992			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58992			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59986			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.46844			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59986			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57997			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.12830			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45929			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.45231			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.45231			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48791			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.50389			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.51034			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.49740			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.41983			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.46845			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.03000	105.23783		9.03000	105.21201			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.42964			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.11500	102.36495		7.11500	102.34541			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.40104			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.62282			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.36674			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	101.46139			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.49669			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.53875			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	148.54737			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.48133			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01168			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01168			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.46139			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90247			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46510			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.60256			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81853			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.60231			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.15443			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.30556			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55554			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.94251			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35032			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.48329			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40492			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39777			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47310			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12910			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42119			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41013			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43160			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47180			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44908			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42314			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43030			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.69139		10.23000	100.66365			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43728			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42639			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.59822			0.00	11,000,000	30,000,000.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.31005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.40178			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.04000	106.42707	9.04000	106.40137			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46979			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.09038	1.75000	109.17022			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42965			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.43077			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45825			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.47427			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.44223			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.47106			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.45506			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49027			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.80212			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.47747			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.95754			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.47106			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.45837			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.48578			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.49420			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.42624			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.43600			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.49624			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.48898			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52541			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.46146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52030			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52222			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52541			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.81529			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.49986			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.49986			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.92010			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.72674			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42939			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42490			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.89096			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.92607			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43709			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43903			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.45825			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43004			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.23370			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.19049			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42024			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52580			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.50050			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.32798		100.00000	6.31265			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95188			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06127			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.93079			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.92267			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.91185			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.92902			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.62500	97.57699		7.62500	97.55625			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.90593			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.88898			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.01000	103.16535		8.01000	103.14297			0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond		9.11000	121.50415		9.11000	121.47458			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	57.21935		100.00000	57.08073			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.95000	109.57513		6.95000	109.55446			0.00	0	7,300,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	47.88353		100.00000	47.76753			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.96661		100.00000	16.92906			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.04000	150.91614		3.04000	150.85191			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.78000	101.08206		4.78000	128.06791			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.53480			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55783			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		100.00000	71.21332		100.00000	67.09559		59,000,000,000,000.00	590,000,000	590,000,000	590,000,000.00
ANG08	On 10/10/2014	Spot Bond		100.00000	42.98698		100.00000	36.16356		6,500,000,000,000.00	65,000,000	60,000,000	60,000,000.00
ANG09	On 30/01/2014	Spot Bond		100.00000	77.33051		100.00000	77.16702		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.55002			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30414			0.00	35,000,000	35,000,000.00
BAW11	On 01/10/2018	Spot Bond		8.51000	105.50338		8.51000	105.47922			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.95010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79168			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	83.73269		100.00000	83.54410			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.29925			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.99000	108.86282		6.99000	108.84228			0.00	0	6,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.25400			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22985			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.70000	102.17256		6.70000	102.15406			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.44000	105.31448		8.44000	105.29055			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28617			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.66843	104.16612		10.66843	102.85017			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.63165	101.77292		10.63165	101.30393			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.67995	101.65024		10.67995	101.22742			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.37518			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.71831	101.70549		10.71831	101.15524			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.66782	100.84336		11.66782	100.81484			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38460			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38460			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38467			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.91843	100.61145		10.91843	100.52568			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.83560	102.88313		10.83560	101.26272			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.63165	101.77292		10.63165	101.30393			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.79659	102.16781		10.79659	101.44014			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.01277	95.59797		10.01277	100.93884			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36392			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.35845			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.33817			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	10.39678		100.76862		10.39678	100.60307			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.21500		100.07173		11.21500	100.04167			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		68.76308		10.22500	97.48549			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	100.32826			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.64127		12.22500	100.34962			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.35293			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.91000		64.17217		10.91000	100.22518			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.34186			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35108			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35108			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	100.33743			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.25470			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.35613			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.22641			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.35613			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.66843		104.16138		13.66843	102.91928			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.98548		101.55701		14.98548	101.52162			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.88284		101.45865		13.88284	101.11152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47009			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.47009			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.47009			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.48825			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.79953		100.00000	10.77905			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.38250		100.00000	19.33555			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.64025		100.00000	17.59752			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.88905		100.00000	10.86267			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.88905		100.00000	10.86267			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.16537		100.00000	13.13348			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.40757		100.00000	11.37994			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	70.59781		100.00000	74.74089			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.95616			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38512			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39450			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	105.32660		2.01000	170.38813			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.03000	97.10890		8.03000	142.94008			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.03000	98.42178		8.03000	143.23682			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.41500	101.54668		8.41500	97.46746			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.50747			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.08170			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.27408			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.68435			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44209			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	60.38083		100.00000	60.23456			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.60000	98.56256		7.60000	98.54225			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.51256			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52297			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55745			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67236			0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78725			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.10869			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.58229		100.00000	10.55665			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31784			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.39047			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42160			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43197			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55645			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72237			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.62643		100.00000	6.61037			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.62643		100.00000	6.61037			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48240			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52416			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53554			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04000	102.94943		8.04000	102.92701			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63017				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.91723	100.00000	5.90273				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.91723	100.00000	5.90273				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.94500	105.22908	5.94500	105.21233				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.42761				0.00	1,100,000	1,100,000.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.89853				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.32130				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	97.84258				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.84307				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.99722				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.83793				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.88616				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.97377				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.33763				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.93338				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.46854				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	13.41107	100.00000	13.37858				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.52000	112.32331	6.52000	112.30373				0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond	9.09000	119.43130	9.09000	119.40245				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.16490				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	102.09925				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.79000	108.50900	8.79000	108.48364				0.00	0	7,006,000.00
CBL12	On 06/09/2018	Spot Bond	10.82000	103.05589	10.82000	103.02590				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.95522				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.07000	104.20191	11.07000	104.17140				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.32643			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.98000	105.21840		8.98000	105.19329			0.00	0	404,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.36818			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.51000	99.68177		11.51000	99.65147			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.38882			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.73482			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.25776			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.88500	97.16032		9.88500	97.13486			0.00	0	13,000.00
CCT01	On 23/06/2023	Spot Bond		9.86000	120.54715		9.86000	120.51546			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.71000	116.41462		9.71000	116.38447			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.11000	115.27263		9.11000	115.24426			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99660			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.34000	102.03608		11.34000	102.00500			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38219			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.44544			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.72252			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.68037			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87155			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.97126			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.88757			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.86673			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.97684			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59836			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70152			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.70152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28907			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	68.79596		100.00000	68.62930			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	68.79596		100.00000	68.62930			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	68.79596		100.00000	68.62930			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48141			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	68.79596		100.00000	68.62930			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.89577			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69822			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.88164		10.11000	102.85408			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69822			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12921			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	105.63264			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.39557		2.76000	112.91912			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	109.90129		3.14000	112.81138			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.01003		8.25000	100.98748			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69822			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69822			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	117.81205		3.10000	112.41798			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.74016		2.40000	112.35152			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69726			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.65694			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00005				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.93000		101.50505	7.93000	101.48348				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.05083				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.05003				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.86609				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.87195				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.98000		101.63488	7.98000	101.61315				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.98000		101.63488	7.98000	101.61315				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	8.03000		104.79567	8.03000	104.77312				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.49437				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.55006				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.94988				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.94988				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		62.98013	100.17539	62.82564				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.75485				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.10989				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.50197				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.88929				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.95182				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.29961	9.35000	101.27447				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.29961	9.35000	101.27447				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.88923				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.89189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.50968				0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49074				0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.47920				0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31740				0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31740				0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31740				0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31740				0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31740				0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32617				0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34062				0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34062				0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34062				0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34062				0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34062				0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34305				0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.84000	103.93980	8.84000	103.91496				0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.58269				0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.97260				0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.46404				0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.46404				0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.44219				0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56890				0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.39616				0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66580				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45185			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44864			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45876			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97178			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.08917			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.08899			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45746			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.36891			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67020			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37566			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.29882			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43582			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.20660			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.86749			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39647			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39647			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39162			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30381			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39162			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13446			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30418			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30418			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30126			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	102.26447			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	101.30306			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.53500	96.90787		10.53500	98.22091			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.05500	94.76837		11.05500	94.94170			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28641			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.53306			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.27008			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80472			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.62584			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.00281		8.80500	103.98775			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.46146			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62129			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	100.48515			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.49474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.53179			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.49986			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71588			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71588			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71588			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.55920			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.35285			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.89178			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28641			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	100.81043			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53989			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62535			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28826			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72220			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.16872			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08989			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		100.00000	44.44444		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.80240		7.01000	37.41662			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	147.08070			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.41500	101.54668		8.41500	129.57375			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.03000	32.54301		8.03000	142.94008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.03000	32.93792		8.03000	143.23682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.90881			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.78833			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07690			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07690			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.50082			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46455			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47174			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47106			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80472			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42362			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.48000	109.64651		8.48000	106.07765			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.44000	105.34071		8.44000	105.31693			0.00	0	6,900,000.00
COJ05		On 05/06/2023	Spot Bond	9.79500	119.18890		9.79500	119.15776			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.88000	109.46318		7.88000	109.44006			0.00	0	2,000,000.00
COJ07		On 23/03/2021	Spot Bond	9.38500	107.99292		9.38500	107.96557			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.84500	95.83361		9.84500	95.80831			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.76000	96.26622		10.76000	96.23851			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.76000	93.90997		10.76000	93.88308			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84970			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.88713			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77597			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.32953			0.00	0	0.00
CPL017		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.22112			0.00	0	0.00
CPL018		On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.28667			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.24500	91.68214		12.24500	94.53232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.80870		100.00000	11.77143			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.26143			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.71500		98.55062		7.71500	97.40981			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.11808			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.35656			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.96880			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.26089			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.28917			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.30388			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.71000		124.91042		6.71000	124.88789			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.00500		108.80302		8.00500	108.77982			16,010,000,000.00	2,000,000	34,100,000.00
DV23	On 27/02/2023	Spot Bond	8.51500		110.76512		8.51500	110.74002			0.00	0	80,320,000.00
E170	On 01/08/2020	Spot Bond	7.66000		133.21873		7.66000	133.19153			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.20126			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.02083			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.10634			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.16294			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.77695			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82397		0.10000	131.22786			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.22000		114.29013		2.22000	114.24404			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.27000		101.14911		2.27000	101.10819			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000		102.23391		2.33000	100.55114			0.00	0	200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.28500		108.55164		9.28500	108.52487			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.13500		109.38560		9.13500	109.35862			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.81000		106.02321		9.81000	105.99562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.43000		94.31443	10.43000	97.91741				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.00393				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.09076				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.77583				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.84611				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.50002				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		55.65166	100.00000	55.51536				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		90.86420	100.00000	90.64039				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		94.92910	100.00000	94.68939				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		88.64539	100.00000	88.43632				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		84.30541	100.00000	84.12134				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.48861	3.00000	129.43369				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.89000		106.77423	10.89000	106.74346				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.20983				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.74674				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.03437				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.43000		84.18219	9.43000	97.33354				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.19463				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.17176				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.07269				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.04834				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.19461				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.16183				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.98881				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.01937			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.96502			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.01048			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.95592			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.99382			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.37000	103.36940		6.37000	103.35160			0.00	0	2,150,000.00
ES18	On 20/04/2018	Spot Bond		7.23500	107.51896		7.23500	107.49808			14,470,000,000.00	2,000,000	166,605,000.00
ES23	On 25/01/2023	Spot Bond		8.14000	114.15383		8.14000	114.12908			16,280,000,000.00	2,000,000	232,200,000.00
ES26	On 02/04/2026	Spot Bond		8.62500	94.42588		8.62500	94.40397			0.00	0	49,070,000.00
ES33	On 15/09/2033	Spot Bond		9.40500	83.60211		9.44000	83.31071			28,215,000,000.00	3,000,000	1,066,544,000.00
ES42	On 25/04/2042	Spot Bond		9.73500	87.64294		9.73500	92.14508			0.00	0	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91205			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94810			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.33084			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77234			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50981			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24990			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.25309		100.00000	12.22341			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.92408		100.00000	11.89520			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.07641			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.12458			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.22075			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.31673			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.83000	102.63334		6.83000	102.61430			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.91000	100.99964		8.91000	100.97558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54481			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54475			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.59166			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.93335			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.71000		108.79788		10.71000	108.76687			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.85955			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		124.12020		2.09000	124.90294			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000		132.44503		2.14000	266.62139			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.49000		95.69886		2.49000	102.08523			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.77000		98.09239		2.77000	143.88224			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		111.66743		2.77000	190.34415			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.14000		112.31209		7.14000	112.29032			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.06300		57.54620		8.06300	56.83632			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49800		36.73909		9.49800	35.83344			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.50046		9.73000	34.57469			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.59249			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.45269			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	101.41025			0.00	4,000,000	2,000,000.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.41025			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.03840			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38505			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56567			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.73070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48146			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53460			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	99.89662		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.89662		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71937			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52541			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64629			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70009			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49794			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.46877			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77514			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51583			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.91691		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61201			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73293			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55220			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59040			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69566			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64438			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72661			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77200			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69377			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67163			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58849			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74302			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73356			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70767			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74427			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62852			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.53055		100.09221	12.49983			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46275			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	100.56281			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63658			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29083			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	100.52156			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	100.52806			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47688			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.48707			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65579			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.54222			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.52575			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47747			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.06858		13.22500	51.05033			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44672			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68854			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.47043			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.73500	87.28412		3.73500	90.26267			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.49347			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.49347			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.11953			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28641			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.67780			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	100.46146			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.44929			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.57564			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.53626			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.00797			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.95289			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.71575			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62408			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		100.00000	1.15610		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.79917			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.52345			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.52028			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.75789			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.85243			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.43935			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.55601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.33000	119.51853		3.33000	114.04283			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53061			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53643			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.31000	109.49393		3.31000	114.20920			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.11000	98.97699		1.11000	119.38790			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.33000	106.53074		3.33000	114.04283			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.09000	104.54491		2.09000	120.72222			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.16000	103.51506		2.16000	124.14834			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.77052			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	100.80765			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82273			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45545			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52676			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	100.62245			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59790			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50178			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74731			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50114			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
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	8.33988		100.00000	8.31946			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.96393		100.00000	9.93248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.23000	139.10657		4.23000	139.04276			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	103.04550			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96982			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	104.13558			0.00	351,400	351,400.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.39081			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.92437			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.30790			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.21630			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.65000	127.15694		2.65000	255.97257			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.15000	132.33880		2.15000	266.40747			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.87000	124.95539		2.87000	251.53925			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	102.72956		2.46000	121.54356			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.45078			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	122.02995		1.99000	121.98151			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86779			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13251			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.33370			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.38693			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	90.57496		2.94000	90.53669			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	13.69098		104.97509	13.65597			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	17.77416		101.07593	17.73021			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.92337		100.44759	9.89896			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49103			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	16.19830		100.76967	16.15835			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.16263			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.60000	99.33420		2.60000	99.29310			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	100.46719			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19304			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.45000	95.99542		2.45000	102.49306			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.19058			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.48000	95.70885		2.48000	102.18701			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.99567			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.35000	130.22342		2.35000	332.17262			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.29087			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32083			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.23881			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17477			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.91265			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.81019			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.12906			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.09566			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.73000	103.36268		5.73000	103.34655			0.00	0	1,200,000.00
FRX15		On 14/03/2015	Spot Bond	6.09000	104.29322		6.09000	104.27594			0.00	0	1,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.07000	103.06667		7.07000	103.04690			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.50000	104.03426		7.50000	104.01310			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	7.69000	110.54374		7.69000	110.52082			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.28000	107.11675		8.28000	107.09314			0.00	0	500,000.00
FRX20		On 01/10/2020	Spot Bond	8.53500	106.10798		8.53500	101.41802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.25500	91.64824		9.25500	91.62534			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.38000	113.05523		9.38000	113.02692			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.18000	95.90822		10.18000	95.88234			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.43000	77.67069		10.43000	77.64899			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36391			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.38401			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.40030			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.40680			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.42301			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.44897			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46843			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.55263			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.49089			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.07113			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.79000	102.15213		8.79000	102.12799			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			3,400,000.00	34	34.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.11605			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	99.07047			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.79609			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		100.00000	99.99823		100.00000	100.00000			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97086			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.75229			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.66590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD195	On 10/01/2014	Spot Bond	100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	100.00000		99.99986	100.00000	100.00000				0.00	0	0.00
GRD197	On 30/01/2014	Spot Bond	100.00000		99.99782	100.00000	100.00000				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.06024				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.07951				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.38464				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.41779				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.48190				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.56146				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.67193				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	100.64264				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.97059				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98292				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.68980				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.99927				0.00	1,573,741	1,573,741.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.60033				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.26684				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.40953				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.93251				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.56381				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.32110				0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.20192				0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000	0.00000	101.07000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.87584			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.51932		103.81725		7.51932	100.94902			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	99.86928			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.87253		103.89115		7.87253	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	99.86085			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.32340		103.99087		8.32340	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	99.85056			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	99.94549			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98041			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.97949			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.80000		112.12531		7.80000	112.10199			0.00	0	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000		134.80846		1.92000	271.38075			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond	1.90000		137.95560		1.90000	271.81852			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.35500		100.93003		9.35500	100.90495			0.00	0	1,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.37500		100.73239		9.37500	100.70731			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		32.24724		100.00000	32.10388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.38596	100.00000	9.34423				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		36.99026	100.00000	36.71262				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		18.49513	100.00000	18.35631				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		9.24757	100.00000	9.17815				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.84000		108.98797	1.84000	108.94514				3,513,848,000.00	1,909,700	965,037,504.00
I2038	On 31/01/2038	Spot Bond	2.34000		105.53342	2.34000	105.49053				4,875,390,000.00	2,083,500	460,037,000.00
I2046	On 31/03/2046	Spot Bond	2.44000		102.12416	2.44000	102.08231				0.00	0	127,634,000.00
I2050	On 31/12/2050	Spot Bond	2.40000		110.10424	2.41000	109.79401				34,800,000,000.00	14,500,000	112,882,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.60000				0.00	0	50,000.00
IBL11	On 12/03/2015	Spot Bond	7.03000		105.31060	7.03000	105.29050				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.77390				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.70170				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.57713				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.80909				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.64000		101.58452	6.64000	101.56654				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.53000		105.07826	7.53000	105.05681				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.14000		107.56469	8.14000	107.54099				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.57000		100.80806	6.57000	100.79025				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.88607				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.95830				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.08000		110.77194	4.08000	110.72178				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.35000		103.60913	7.35000	103.58881				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.18110				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.25749				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.93000		105.59635	0.93000	125.21204				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.06000	105.80190		2.06000	125.17992			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20719			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.05349			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.81000	103.84956		7.81000	103.82770			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64301			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.28894			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02640			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.34000	101.10904		8.34000	101.08647			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.89000	94.05651		8.89000	94.03427			0.00	0	300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69967			0.00	240,000	60,000.00
IBL49	On 02/04/2018	Spot Bond		7.89000	85.73860		7.89000	98.18167			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.94000	109.02007		8.94000	102.58383			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25762			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.29864			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.29000	106.49199		7.29000	101.36238			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.12000	107.33902		8.12000	101.59432			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00250		100.00000	0.00250			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.44469		5.00000	99.93256			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.44469		5.00000	99.93256			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.02514		5.00000	101.01158			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.94605		5.00000	99.93256			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.33974		4.00000	100.32876			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17589			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.11668			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.32709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	107.62149		9.20000	107.59490			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27979			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27979			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.17182			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.87007		100.00000	7.85080			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.37510			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13121			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01507			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.03000	100.55468		9.03000	100.53015			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78360			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.93627			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51201			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.73329			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.41252		100.00000	4.39874			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.35000	99.48960		5.35000	99.47510			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.35000	99.38815		5.35000	99.37367			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.35000	99.28690		5.35000	99.27246			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.50000	98.64732		5.50000	98.55941			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.50000	98.54478		5.50000	98.45706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND344		On 29/10/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.69314		5.35000	99.67857			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.35000	99.59127		5.35000	99.57673			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.12238			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99240			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31885			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.66843	103.21304		10.66843	102.22343			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.66843	101.09837		10.66843	100.83985			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.44346			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.89460			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43418			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.21110		6.50000	100.19349			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.24154			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85126			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85126			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95895			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.06687			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.19669			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72117			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.52203			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49031			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.68760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.85788			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.39304			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.59532			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.37781			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.04773			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.61366			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62002			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37494			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.42566			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25955			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25955			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.96418			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	91.44945		100.00000	91.22695			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33816			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83655			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.04000	102.32340		8.04000	102.30125			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.17000	101.68385		6.17000	101.66714			0.00	0	9,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72331			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.39000	105.04647		8.39000	105.02262			0.00	0	600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12737			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	100.00000	10.65503		100.00000	10.57506			200,000,000,000.00	2,000,000	1,512,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12460			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45238			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.21000	106.89601		8.21000	106.87251			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.67793			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.82015			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15000	97.66580		3.15000	115.55029			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.95000	93.22848		3.95000	125.17762			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.25059			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.05942			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.98051			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.66870			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.35161			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.95345			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.84000	88.60485		3.84000	89.33865			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.84000	88.53099		3.84000	95.39923			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.72989			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.35075			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.85884			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51201			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.41000	114.32409		11.41000	114.28963			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.83100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	3.95000		92.23908		3.95000	125.17762			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77553			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.25000		99.97124		5.25000	99.88506			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		99.87072		5.25000	99.78471			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.77039		5.25000	99.68456			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.25000		99.67027		5.25000	99.58461			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.35000		99.56220		5.35000	99.47510			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.35000		99.46060		5.35000	99.37367			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.35000		99.35920		5.35000	99.27246			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.35000		99.25801		5.35000	99.17144			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.35000		99.15703		5.35000	99.07064			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.45000		98.73217		5.45000	98.64492			1,090,000,000,000.00	200,000,000	200,000,000.00
IVA403	On 16/01/2014	Spot Bond	100.00000		79.69432		100.00000	79.52070			14,800,000,000,000.00	148,000,000	79,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.23211			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.41935			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.42993			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.33508			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17174			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.49753			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.24200			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.18967			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.97981			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.23674			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.91862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.03655			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75886			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87679			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41930			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46102			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.08482			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08225			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	96.33508		100.00000	96.08355			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	87.31805		100.00000	87.11211			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	58.95124		100.00000	58.76719			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	66.85828		100.00000	66.73143			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.45911			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.94533		100.00000	43.83888			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98234			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.33717		100.00000	15.30001			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.98121			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	61.78221		100.00000	61.58932			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87798			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.71322			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.41000	147.64304		8.41000	140.88562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.54698			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81251			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22528			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.44000	98.81996		8.44000	98.79777			0.00	0	1,010,000.00
LGL03	On 03/04/2018	Spot Bond		8.54000	68.82765		8.54000	96.93957			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.04000	108.25491		9.04000	102.12391			0.00	0	200,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85683			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.28000	102.50736		11.28000	102.47663			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94025			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.94268			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.58627			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.18591			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		100.00000	36.46147		100.00000	36.18173			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	67.21915		100.00000	100.00000			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.64913			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.98214			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.06523			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11937			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96770			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.71760			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.42942			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.57949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.21353			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.63903			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52082			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56684			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.51392			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.27218		100.00000	98.01492			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	93.33641		100.00000	93.10423			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	82.04846		100.00000	81.86892			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	55.92526		100.00000	55.78829			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	43.64235		100.00000	43.53662			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.20050		100.00000	14.16572			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.66919		100.00000	34.58428			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.26000	103.34815		8.26000	103.32529			0.00	0	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.60990			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.51767			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56377			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11894			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11984			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12434			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.86382			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.95762			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.62500	102.75587		7.62500	102.73475			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.33000	106.77310		8.33000	106.74942			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.21000	107.29023		9.21000	107.26397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.46000	107.29761		5.46000	107.28182			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.40353			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.41978			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.24000	105.12373		9.24000	105.24419			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.13000	103.10909		7.13000	103.08914			0.00	0	25,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.83757			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.55000	103.99060		8.55000	103.96683			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.80087			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.25000	103.88358		8.25000	103.86064			0.00	0	2,200,000.00
MTN02	On 13/07/2014	Spot Bond		5.94000	105.63559		5.94000	105.61879			0.00	0	900,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.18000	105.88596		7.18000	105.86566			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.19500	108.69498		8.19500	108.67127			0.00	0	700,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.33500	103.70295		5.33500	103.68783			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.70606		100.89771	6.68968			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.79443		100.61875	6.77787			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	100.99200			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.01692			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.03363			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.05188			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.06847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.07663			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.17652			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.29278			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28102		100.00000	0.28034			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28102		100.00000	0.28034			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.69500	100.63482		8.69500	100.61155			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.98000	106.33559		6.98000	101.33222			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.67430			0.00	0	10,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.63019			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05488			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.59238			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24579			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.22652			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32605			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.78000	107.53443		6.78000	107.51463			20,340,000,000.00	3,000,000	10,500,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91642			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.18000	115.90511		8.18000	115.87944			0.00	0	305,000.00
NBK4		On 28/10/2024	Spot Bond	10.58500	32.94468		10.58500	32.93560			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.28000	108.10848		7.28000	103.25208			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87395			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.86628			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.43000	101.33864		6.43000	101.32128			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.56001			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.48000	104.68159		7.48000	104.66036			0.00	0	100,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.36706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.95847			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28318			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.13697			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98140			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.80451			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	85.64190			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.75877			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	101.51426			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.65816			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.45081			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00008			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	81.73280			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.76631			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.61387			0.00	0	1,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.18758			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.15389			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44086			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.41488			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02453			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.39895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.39277			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39246			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.98000	105.28265		7.98000	105.25989			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.77082			0.00	0	0.00
NED8		On 08/02/2014	Spot Bond	5.72000	102.58514		5.72000	102.56936			0.00	0	300,000.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.10781			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	11.64000	118.85884		11.64000	118.82230			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.25528			0.00	0	0.00
NET46		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.84004			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94486			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.16000	160.10915		2.16000	160.04481			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.29000	107.49669		8.29000	107.47298			0.00	0	0.00
NPL03		On 12/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.51271			0.00	0	0.00
NPL05		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.93835			0.00	0	0.00
NPL06		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.93835			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.92000	109.02318		8.92000	108.99705			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92847			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.19430			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.87953			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.87079			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.90689			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.12000	109.00684		9.12000	110.49109			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.94301			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90694			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.92853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond		9.32000	108.99089	9.32000	108.96360			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond		0.00000	100.00000	0.00000	101.00069			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.95743			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.94295			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.21646			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	101.12870			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	100.97178			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond		4.15500	137.74612	4.15500	137.68321			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond		6.48000	107.63629	6.48000	107.61764			0.00	0	22,500,000.00
NRA018		On 30/11/2018	Spot Bond		8.00000	122.15045	8.00000	122.12427			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond		8.46500	129.16982	8.46500	129.14071			0.00	0	7,605,000.00
NRA023		On 31/05/2023	Spot Bond		2.05500	167.20002	2.05500	167.13331			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond		9.09000	130.26222	9.09000	130.23058			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	99.93033			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond		0.00000	100.00000	0.00000	99.93230			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond		0.00000	100.00000	0.00000	101.67944			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond		0.00000	100.00000	0.00000	101.33964			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond		0.00000	100.00000	0.00000	102.23157			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.38759			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond		0.00000	100.00000	0.00000	100.99800			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond		0.00000	100.00000	0.00000	101.28771			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond		100.00000	17.22305	100.00000	17.18132			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond		100.00000	21.59622	100.00000	21.54391			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond		6.26000	109.16756	6.26000	109.14918			0.00	0	1,000,000.00
OTCA2U		On 31/07/2016	Spot Bond		100.00000	10.32871	100.00000	10.30369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	39.38698		100.00000	39.29156			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.82656			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.49770			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.66274			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.91790			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.77148			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.37865			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.90214			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45653			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.44827			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50128			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47530			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.45804			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53009			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49780			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.47606			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56191			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52403			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.49706			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.31395			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.35602			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.37495			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.41701			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.59784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.63988			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.06719			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49339			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.03000		107.67408		6.03000	107.65640			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.34000		95.28172		5.34000	95.26785			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.83000		39.22979		7.83000	39.22156			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.97000		114.55702		6.03000	114.42165		57,679,155,000,000.00	9,661,500,000	15,597,994,000.00	
R158	On 15/09/2015	Spot Bond	6.03000		114.44043		6.03000	114.42165			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.93000		89.40149		5.93000	89.38706			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.03000		120.81652		6.03000	120.79669			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.86000		84.49421		5.86000	84.48073			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95500		123.85663		8.01000	123.32500		29,995,218,977,075.00	3,770,612,065	11,667,268,057.00	
R187P	On 21/12/2026	Spot Bond	7.75000		36.70017		7.75000	36.69254			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.67000		34.38672		7.67000	34.37965			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		277.47091		1.65000	277.36325		11,721,765,000.00	7,104,100	351,295,505.00	
R201	On 21/12/2014	Spot Bond	4.96500		107.05809		4.97000	107.03787		1,136,985,000,000.00	229,000,000	1,166,139,000.00	
R202	On 07/12/2033	Spot Bond	2.28000		204.69691		2.28000	204.61400		5,172,864,000.00	2,268,800	1,548,863,100.00	
R2023	On 28/02/2023	Spot Bond	7.58000		102.07626		7.64500	101.62254		14,503,450,720,000.00	1,913,384,000	5,720,134,232.00	
R203	On 15/09/2017	Spot Bond	6.63500		106.16598		6.69000	105.95363		30,931,859,105,000.00	4,661,923,000	5,238,566,821.00	
R2030	On 31/01/2030	Spot Bond	8.63000		95.21289		8.63000	96.15227		179,671,422,000.00	20,819,400	60,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.01500		96.75257		9.01500	96.72939		11,310,868,080,000.00	1,254,672,000	2,977,122,000.00	
R204	On 21/12/2018	Spot Bond	6.84500		107.48912		6.91000	107.18149		18,198,438,660,240.00	2,658,646,992	5,109,657,754.00	
R2048	On 28/02/2048	Spot Bond	9.06000		97.81074		9.06000	97.78680		2,101,920,000,000.00	232,000,000	2,237,236,255.00	
R206	On 15/01/2014	Spot Bond	5.11000		102.43069		5.15000	102.40623		160,617,520,000.00	31,432,000	530,420,000.00	
R207	On 15/01/2020	Spot Bond	7.18000		102.14411		7.24000	101.82627		11,532,695,500,000.00	1,606,225,000	6,424,605,895.00	

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 31/03/2021	Spot Bond		7.32500	97.01387		7.38500	96.66201			11,003,384,357,725.00	1,502,168,513	6,878,677,524.00
R209	On 31/03/2036	Spot Bond		8.77000	75.69864		8.80500	75.40703			12,532,093,210,000.00	1,428,973,000	8,117,419,697.00
R210	On 31/03/2028	Spot Bond		2.05000	156.95294		2.05000	156.89030			83,743,320,000.00	40,850,400	382,958,548.00
R211	On 31/01/2017	Spot Bond		0.23000	128.06173		0.23000	128.01699			3,643,200,000.00	15,840,000	268,009,000.00
R212	On 31/01/2022	Spot Bond		1.49000	130.62777		1.49000	130.57768			3,031,405,000.00	2,034,500	895,672,000.00
R213	On 28/02/2031	Spot Bond		8.58000	86.71928		8.63000	86.29979			32,858,980,440,000.00	3,829,718,000	8,823,540,633.00
R214	On 28/02/2041	Spot Bond		9.00500	75.47205		9.00500	75.45369			24,247,421,310,000.00	2,692,662,000	8,107,439,204.00
R225C	On 15/03/2014	Spot Bond		4.83000	98.04098		4.83000	98.02826			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.94000	95.62312		4.94000	95.61023			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.09000	91.84984		6.09000	91.83462			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.93000	89.40149		5.93000	89.38706			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.85000	86.99032		5.85000	86.97646			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.86000	84.49421		5.86000	84.48073			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.00500	99.08964		5.00500	99.07618			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.02500	96.66685		5.02500	96.65374			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.97500	94.35206		4.97500	94.33939			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.00000	90.52913		6.00000	90.51451			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.87000	88.13494		5.87000	88.12101			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.85000	85.66659		5.85000	85.65309			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.91000	83.07778		5.91000	83.06456			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.66500	78.54689		6.66500	78.53282			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.71500	75.86005		6.71500	75.84636			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.91500	72.73401		6.91500	72.72050			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.89500	70.37375		6.89500	70.36072			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.87500	68.10326		6.87500	68.09069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		6.86500	65.87938		6.86500	65.86723			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.20000	62.33036		7.20000	62.31832			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.18000	60.24794		7.18000	60.23632			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.30500	57.62344		7.30500	57.61215			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.27500	55.72474		7.27500	55.71387			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.24500	53.90423		7.24500	53.89375			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.21500	52.15831		7.21500	52.14821			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.17500	50.53078		7.17500	50.52105			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.13500	48.97298		7.13500	48.96360			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.95000	43.48049		7.95000	43.47123			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.91000	41.99854		7.91000	41.98963			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.87000	40.58273		7.87000	40.57417			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.83000	39.22979		7.83000	39.22156			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.79000	37.93658		7.79000	37.92866			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.75000	36.70017		7.75000	36.69254			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.71000	35.51776		7.71000	35.51042			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.67000	34.38672		7.67000	34.37965			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75478			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.97682			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05189			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00028			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.93502			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.46745		100.00000	12.43724			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.30308		100.00000	4.29266			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59075			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.67614			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.24952			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60929			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92978			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32750			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.55626			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93018			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.99351			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.80522			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.31429			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.88159			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63679			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.15773			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.08854			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74072			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.17418			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39704			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.32840			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.07410			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.07410			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46807			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.52503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89460			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.86435			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.79021		12.35000	104.75611			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76025			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.68551		100.00000	13.65237			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68779			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23268			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.46707			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	100.00000	48.98095		100.00000	44.64075			5,200,000,000,000.00	52,000,000	52,000,000.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96577			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	89.97555		100.00000	89.75610			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.09162			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.60928		100.00000	1.60534			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	8.75824		100.00000	8.73702			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	16.13860		100.00000	16.09951			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.96902		100.00000	13.93518			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.20126			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	103.15112			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.68500	106.82649		8.68500	106.80167			0.00	0	2,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.42681			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.33000	113.76445		7.33000	113.74221			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.98517			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.74000	106.70169		8.74000	106.67676			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	99.83108			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.55450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.53589			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.80261			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.80689			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33000		107.18476		7.33000	107.16379			0.00	0	11,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.51000		99.70985		8.51000	99.68702			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.83000		130.42093		1.83000	130.36669			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.49000		111.65202		7.49000	111.62934			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.35000		111.91542		7.35000	111.89311			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.28000		112.04744		7.28000	112.02530			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.09000		101.20056		8.09000	101.17840			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.42500		111.77421		7.42500	111.75170			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.39000		111.84008		7.39000	111.81766			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.49750			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.69381			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.47765			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.20901			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		95.94843		100.00000	95.70050			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.74000		104.42868		7.74000	104.40678			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15568			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.92835			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.38105			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.39530			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.03500		109.39328		9.03500	109.36687			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.66000		106.96730		9.66000	106.93988			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.20600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.29623				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.19289				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.90534				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.40000		105.52366	8.40000	105.50007				0.00	0	1,600,000.00
SBS3	On 25/05/2026	Spot Bond	8.71000		99.31388	8.71000	99.29088				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.08500		100.80232	9.08500	100.77799				0.00	0	306,000.00
SBS9	On 07/07/2016	Spot Bond	7.21000		113.33865	7.21000	113.31683				0.00	0	4,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000		132.02073	2.18000	265.76696				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.93000		105.59635	0.93000	125.21204				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	107.05000				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		5.91723	100.00000	5.90273				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		153.76095	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.50000		109.67488	1.50000	122.98160				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.21110	6.50000	100.19349				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.54189				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.26091				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.68333				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.79000		102.43499	8.79000	102.41092				0.00	0	10,103,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.34112				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.06936				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.38088			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.34433			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.22117			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.33000		107.39518		7.33000	107.37418			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.51000		108.44360		8.51000	102.13932			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.14000		101.03509		8.14000	101.01283			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06228			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.96797			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11889			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.97538			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.79000		107.25273		7.79000	107.23033			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22291			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19564			0.00	0	10,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.96550			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.06500		95.12098		9.06500	95.09794			0.00	0	24,612,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.82160			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35762			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.56964			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.99300		88.27211		8.99300	88.25077			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.05500		87.96649		9.05500	87.94508			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.21500		105.60668		6.21500	105.58902			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.50000		95.82834		8.50000	95.80666			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50063			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.87000		101.93265		7.87000	101.91092			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.93000		112.71065		6.93000	112.68944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.59000	100.73124	2.59000	101.07363				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.86000	102.26646	7.86000	103.08261				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.89725				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.22979				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.91829				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.43000	110.12224	9.43000	111.25094				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.71992				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70891				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.47259				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.89794				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.78116				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.78124				0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.68018				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.80685				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.54893				0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.49203				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.49181				0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.47647				0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.43418				0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.37481				0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.33159				0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.18608				0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.05473				0.00	0	0.00
SY1025	On 23/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.86940				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.54000	111.30058	6.54000	111.28090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		8.57000	103.54193		8.57000	103.51807			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	61.74755		100.00000	61.61164			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	43.30633		100.00000	44.60717			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.15553		100.00000	21.10427			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.36000	101.27217		6.36000	101.25500			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.93786			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.20145			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.38212			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85126			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.72443			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.27200			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.28000	105.37108		7.28000	105.35062			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.61591			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89726			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.97205			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.92891			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.92673			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.87490		7.83000	101.85364			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93011			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92737			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69824			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.93011			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.92737			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.76825		7.16000	101.60832			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.92201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92245			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.91195			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91338			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.87040			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87532			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.93022			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.92672			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.59523		8.73000	101.86262			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.92180			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.91217			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.87805			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93085			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.72752		101.06155	5.71352			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.93055			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.10551			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.92070			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.91632			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.86996			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93398			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.93247			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93139			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.93247			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.93139			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.93085			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93139			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92545			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.92545			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92545			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91682			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.91467			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91736			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.87441			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.87173			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.87280			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.33197			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.93000		111.13114		7.93000	111.10753			0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond	7.41500		96.84202		7.41500	96.79818			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.59000		109.59321		7.59000	109.57102			0.00	0	107,917,000.00
TN20	On 17/09/2020	Spot Bond	8.41500		111.57181		8.41500	111.54640			16,830,000,000.00	2,000,000	276,531,000.00
TN23	On 06/11/2023	Spot Bond	8.68500		118.74052		8.68500	118.71310			0.00	0	104,220,000.00
TN25	On 19/08/2025	Spot Bond	9.05000		104.67869		9.05000	104.65351			0.00	0	162,000,000.00
TN27	On 14/11/2027	Spot Bond	9.08500		102.25735		9.08500	102.23266			0.00	0	17,035,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.35383			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.93570			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25315			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.07540			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10651			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10970			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.26316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.58130			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.11689			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.12168			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.12453			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.59529		100.00000	10.36809			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.30240			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.22711			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.28133			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.81818			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.18079			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.56081			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.94419			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.67772			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.90852			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	98.71094			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	97.67214			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.44902			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	94.41136			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.38553			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.34132			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.10753			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.98628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC025	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.89628				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.86851				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.78810				0.00	0	0.00
TWC028	On 04/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.08655				0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	100.00000	84.53721	100.00000	84.35182			44,400,000,000,000.00	444,000,000	363,000,000.00	
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.57068				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.04168				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.33384				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.90464				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.78500	111.49236	8.78500	111.46588				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.28050				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.86457				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.15562				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.03000	104.61392	9.03000	104.58840				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	95.72430	100.00000	95.47823				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	95.83013	100.00000	95.58378				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	95.86542	100.00000	95.61898				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21884				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.26229				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.18410				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.22783				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.22972				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.24572				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.25337				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	131.88000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.39000	119.22236		6.39000	119.20198			6,390,000,000.00	1,000,000	97,000,000.00
WS05	On 01/08/2018	Spot Bond	0.66000	240.26551		0.66000	240.17875			0.00	0	37,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.38000	107.38260		6.38000	107.36428			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.19500	109.07260		7.19500	109.05166			0.00	0	86,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.46500	110.35047		7.46500	110.32850			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.86500	109.17898		7.86500	109.15610			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.92500	109.46983		7.92500	109.44672			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.00500	99.37319		5.00500	99.35965			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.98000	90.41914		5.98000	90.40466			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.99500	97.76568		4.99500	97.75260			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.00500	96.55470		5.00500	96.54173			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.91000	88.94751		5.91000	88.93335			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.98500	94.61126		4.98500	94.59860			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.98000	90.40466		5.98000	90.39019			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.85500	66.92380		6.85500	66.91134			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.76374		100.00000	24.71676			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.10776		100.00000	13.08289			0.00	0	0.00

Total for j-Bonds : 394,831,799,494,040.00 17,201,318,545 00 358 777 304.00

Grand Total: 394,833,109,715,383.00 17,201,447,446 00 360 856 171.00